LATINOS TRADING

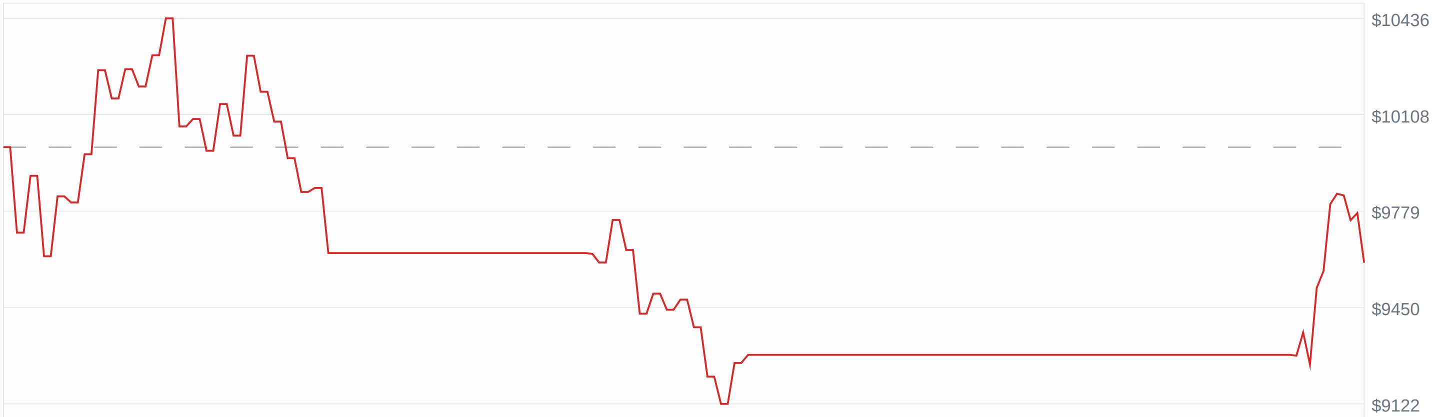
BACKTEST REPORT

Backtest #57089 · GC=F · EVO_EVOEVOEVOE_v770

ROI	Sharpe	Win Rate	Max Drawdown
-4.00%	-0.36	33.3%	-12.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v770 strategy failed to generate alpha on Gold futures, delivering a negative ROI and a severely impaired Sharpe ratio of -0.36. With only three executed trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 12.60% maximum drawdown unreliable indicators of true performance. The strategy clearly struggles with volatility management during this specific market regime, resulting in a net capital erosion of approximately 4.00%. Before deploying live capital, we must expand the backtest window to capture more market cycles and validate if the entry logic is robust against different volatility regimes.

ADDITIONAL METRICS

CAGR	**-4.00%**
Sortino Ratio	**-0.18**
Turnover	**5.75x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9603.04**