LATINOS TRADING

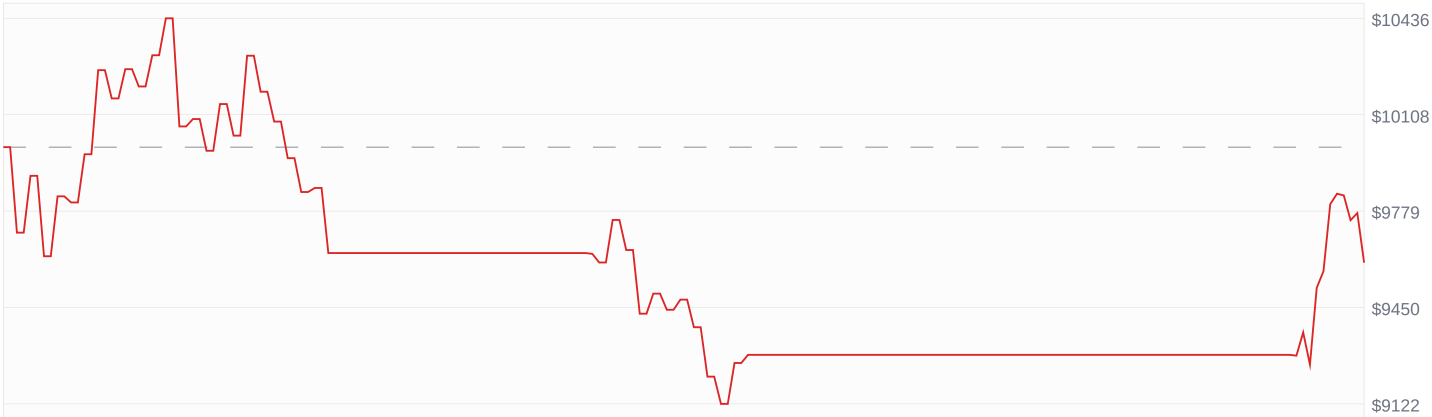
BACKTEST REPORT

Backtest #57488 · GC=F · EVO_EVOEVOEVOE_v1747

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_v1747 strategy on gold futures (GC=F) failed decisively, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36 across only three trades. A win rate of 33.3% and a maximum drawdown of 12.60% indicate that the signal logic lacks robustness in current market conditions. With such a tiny sample size, statistical noise dominates the results, rendering the Sharpe ratio and drawdown metrics unreliable for risk assessment. The approach must be re-evaluated with a new set of parameters or a different asset class to generate a statistically significant equity curve.

ADDITIONAL METRICS

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