LATINOS TRADING

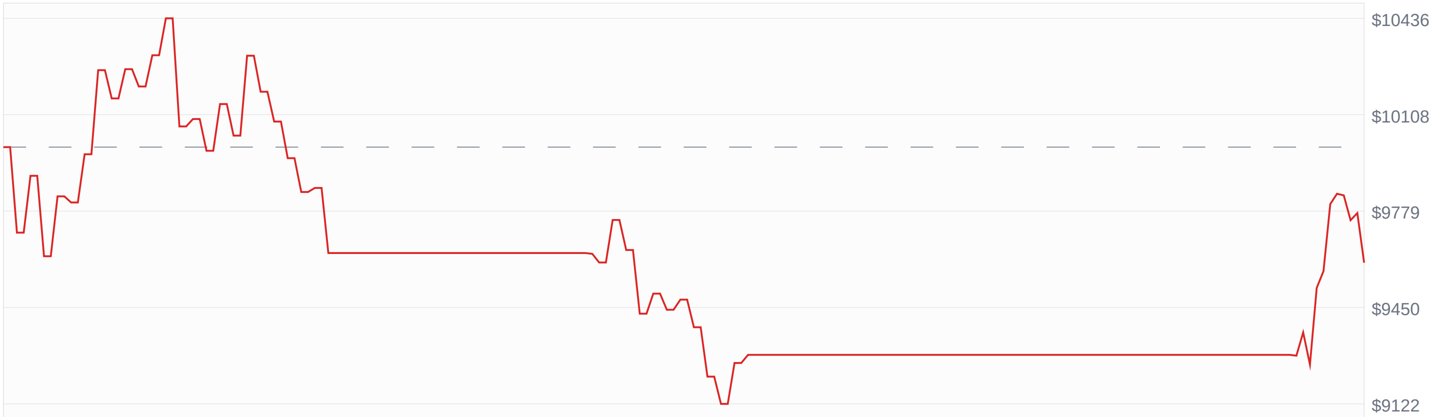
BACKTEST REPORT

Backtest #49708 · GC=F · EVO_EVOEVOEVOE_v735

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_v735 strategy failed on GC=F, delivering negative returns with a -0.36 Sharpe ratio and a prohibitive 12.60% drawdown. With only three trades executed, the sample size is statistically insignificant, rendering performance metrics unreliable for institutional deployment. The strategy likely suffered from overfitting on noise rather than capturing genuine commodity momentum. Immediate next steps involve expanding the backtest window to at least 100 trades to validate robustness before any live allocation. No action is warranted until statistical confidence is achieved through broader historical simulation.

ADDITIONAL METRICS

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

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