LATINOS TRADING

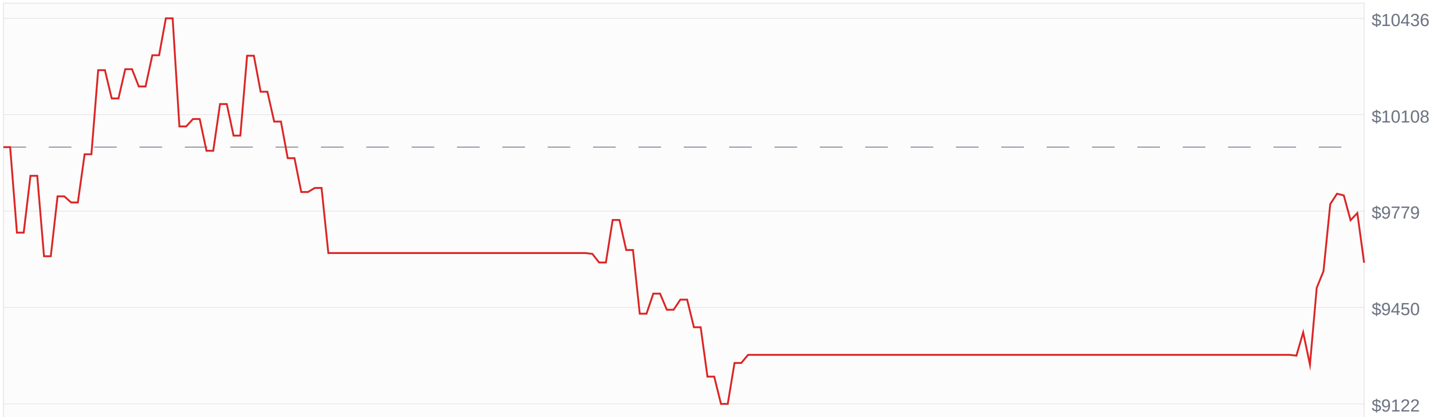
BACKTEST REPORT

Backtest #51303 · GC=F · EVO_EVOEVOEVOE_v2206

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_v2206 backtest on GC=F yields a -4.00% ROI with a 33.3% win rate, indicating the logic failed to capture the underlying commodity trend. Statistically, only three trades provide insufficient sample size to validate strategy robustness or calculate reliable confidence intervals. A maximum drawdown of 12.60% alongside a negative Sharpe ratio of -0.36 suggests the risk-adjusted performance is unacceptable for institutional deployment. Next, expand the sample by backtesting over a longer historical window or reducing the trade frequency to identify structural flaws in the entry logic.

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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