LATINOS TRADING

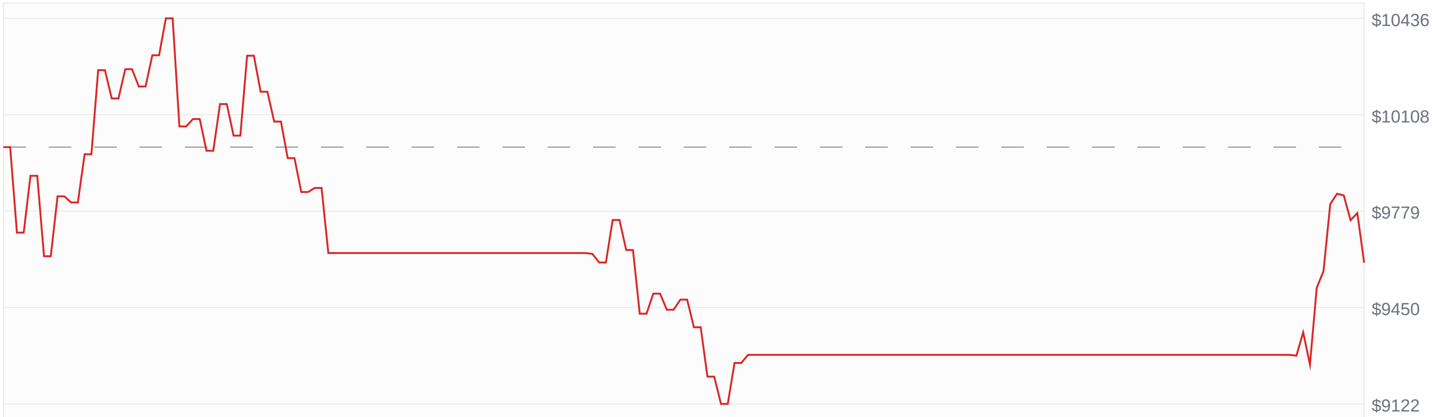
BACKTEST REPORT

Backtest #51592 · GC=F · EVO_EVOEVOEVOE_v1746

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_v1746 strategy on GC=F generated a -4.00% loss with a -0.36 Sharpe ratio, indicating a systematic edge against the market. A mere 33.3% win rate and a 12.60% maximum drawdown over just 3 trades reveal a high-variance regime lacking statistical significance. Such a tiny sample size precludes any reliable inference about strategy robustness or risk parameters. The primary failure lies in insufficient trade frequency to validate entry logic or optimize stop-loss placement. Next, re-run the simulation with a wider parameter grid and increased minimum trade thresholds to gather adequate data for meaningful evaluation.

ADDITIONAL METRICS

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