LATINOS TRADING

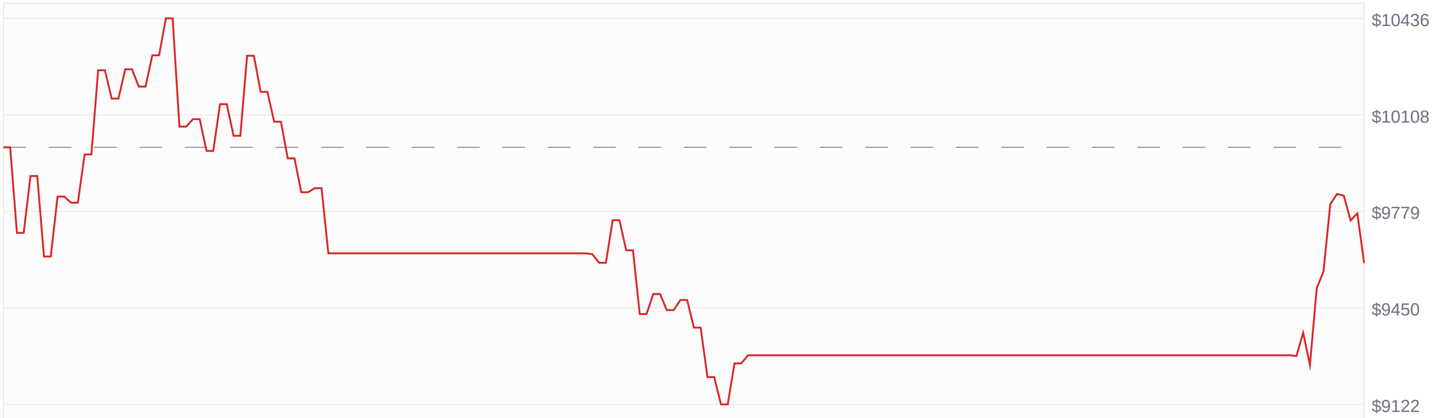
BACKTEST REPORT

Backtest #56840 · GC=F · EVO_EVOEVOEVOE_v769

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_v769 strategy on GC=F generated a negative return of 4.00% with a poor Sharpe ratio of -0.36, indicating a net underperformance relative to risk. Statistical significance is unattainable with only three executed trades, rendering the 33.3% win rate and 12.60% maximum drawdown highly unreliable metrics. The strategy likely failed to capture the commodity's volatility regime, resulting in premature exits or poor entry timing. We must increase the sample size through extended historical simulation or adjust entry logic to filter out low-probability setups. Proceed with caution until the strategy demonstrates robustness across different market cycles.

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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