LATINOS TRADING

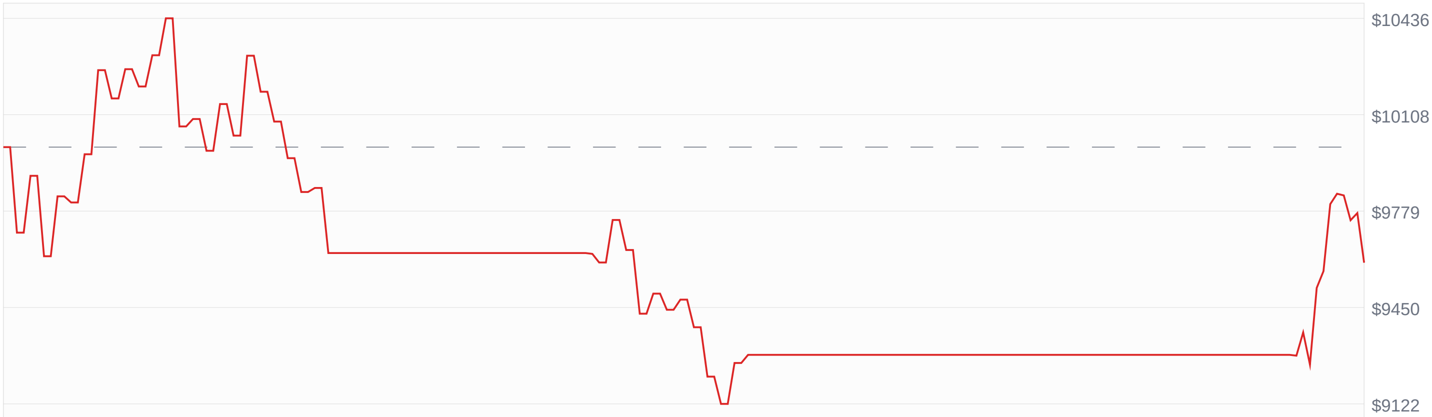
BACKTEST REPORT

Backtest #57402 · 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 negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a strategy that lost money per unit of risk taken. A win rate of 33.3% across only three trades creates statistically insignificant results, rendering the 12.60% maximum drawdown unreliable for performance evaluation. With such a low trade count, the observed loss could easily be noise rather than a genuine flaw in the logic. Increasing the sample size by expanding the backtest horizon or adding more robustness filters is the necessary next step before deployment. Until the strategy demonstrates consistency over a larger dataset, it remains unsuitable for live capital allocation.

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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