LATINOS TRADING

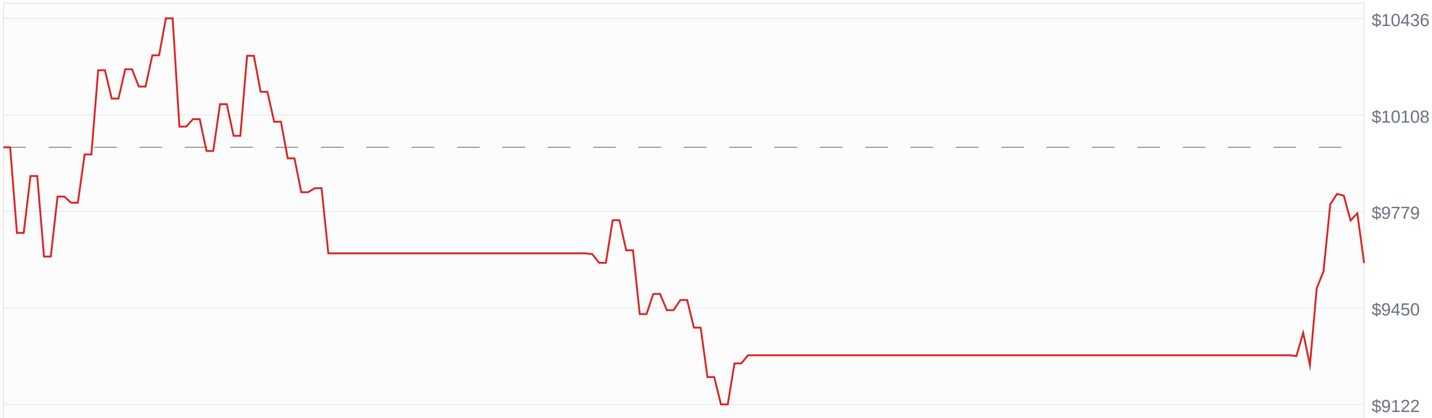
BACKTEST REPORT

Backtest #57489 · GC=F · EVO_EVOEVOEVOE_v1747

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_v1747 backtest on GC=F produced a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating a flawed strategy under current volatility. With only three executed trades, the 33.3% win rate lacks statistical significance, rendering the 12.60% maximum drawdown unreliable for risk modeling. The sample size is insufficient to confirm whether the strategy is genuinely unprofitable or simply overfitted to a narrow data window. We must expand the test horizon to at least 100 trades before drawing definitive conclusions on its viability.

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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