LATINOS TRADING

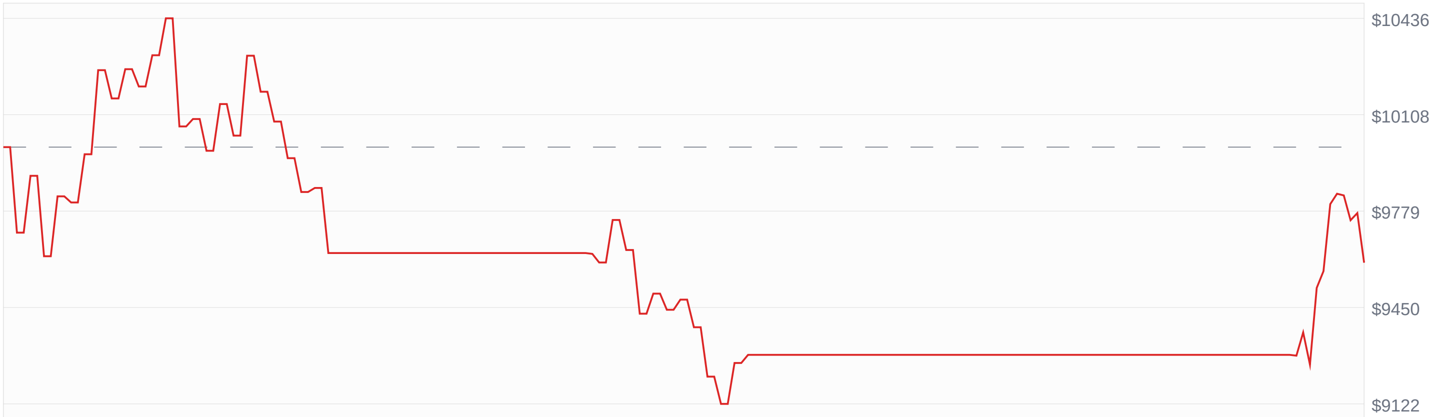
BACKTEST REPORT

Backtest #47190 · 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 shows a statistically insignificant sample of three trades that generated a -4.00% return and a negative Sharpe ratio of -0.36. A maximum drawdown of 12.60% indicates substantial risk exposure, while a 33.3% win rate suggests the signal logic failed to capture the prevailing trend. Given the extremely low trade count, these metrics lack robustness and cannot reliably predict future performance or validate the strategy's viability. The primary failure appears to be an inability to generate sufficient trades or filter out noise during the test period. The next logical step is to backtest the same logic on a broader dataset or adjust entry filters to increase trade frequency and statistical confidence.

ADDITIONAL METRICS

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