LATINOS TRADING

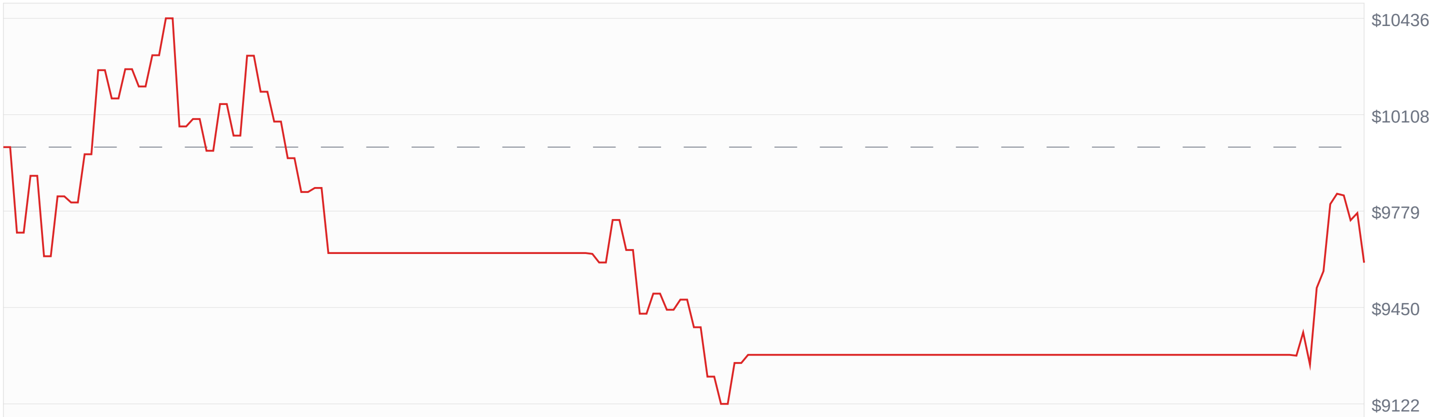
BACKTEST REPORT

Backtest #47365 · GC=F · EVO_EVOEVOEVOE_v641

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_v641 strategy on GC=F generated a negative ROI of -4.00% with a Sharpe ratio of -0.36, driven by a sample size of only three trades. A win rate of 33.3% and a maximum drawdown of 12.60% indicate that the entry logic failed to capture sustained trends while exposing significant downside risk. With such a limited trade count, statistical confidence is negligible, rendering these results non-representative of long-term performance. The next step is to expand the backtest window to at least 200 trades to validate signal robustness before deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T01:01:04Z · latinostrading.com