LATINOS TRADING

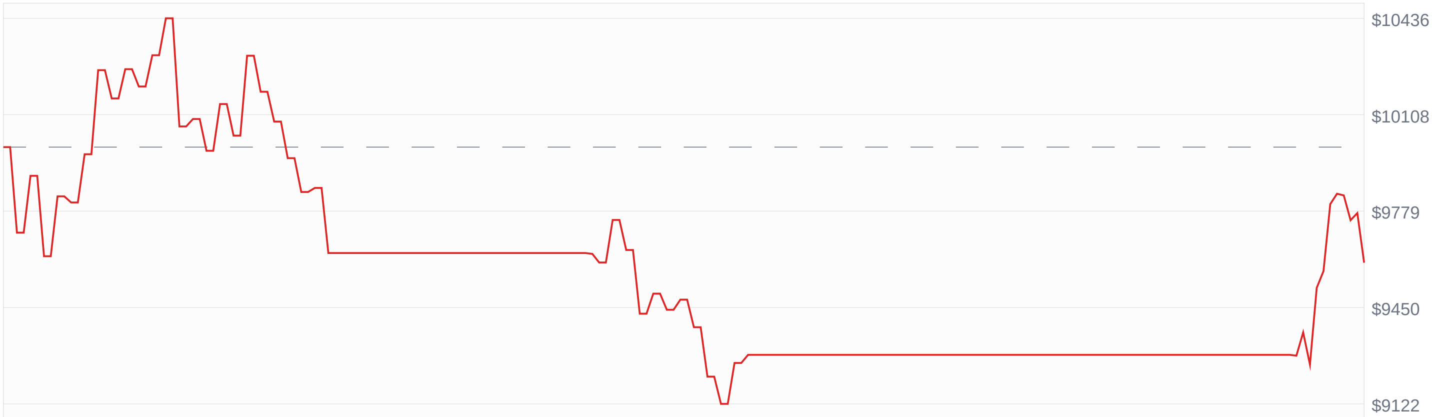
BACKTEST REPORT

Backtest #47679 · GC=F · EVO_EVOEVOEVOE_v704

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_v704 strategy on GC=F failed to generate alpha, delivering a negative return of -4.00% alongside a poor Sharpe ratio of -0.36. With only three executed trades, the sample size is statistically insignificant and creates a high probability of overfitting to specific noise rather than capturing a genuine trend. A 33.3% win rate combined with a 12.60% maximum drawdown suggests the entry logic is excessively aggressive for the current volatility regime. We must recalibrate the risk parameters to reduce position sizing before re-testing this configuration on a larger dataset to validate its robustness.

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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