# LATINOS TRADING

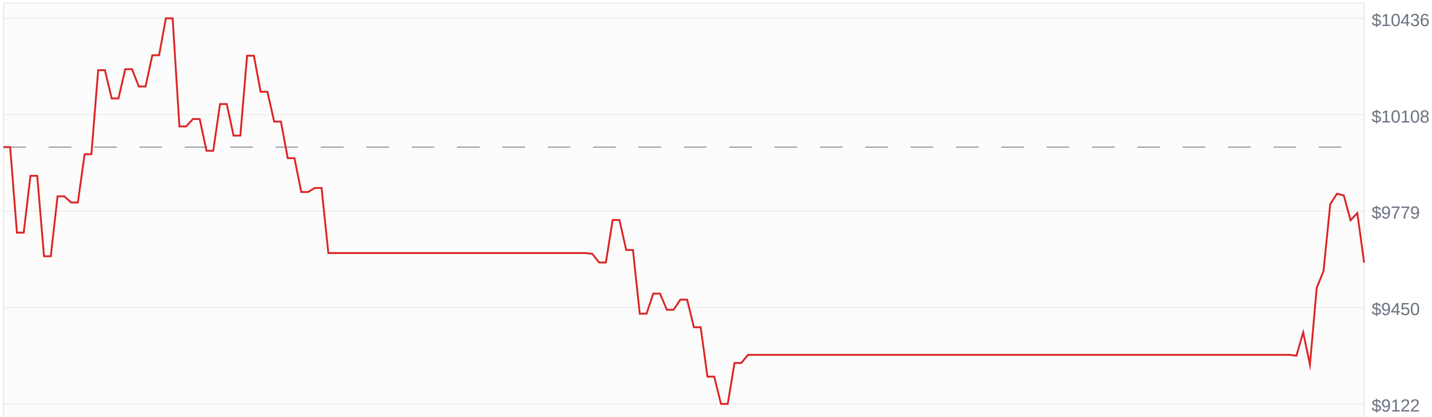
## BACKTEST REPORT

Backtest #50101 · GC=F · EVO_EVOEVOEVOE_v2079

| 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_v2079 strategy on GC=F underperformed with a -4.00% ROI and a negative Sharpe ratio of -0.36, indicating a statistically insignificant loss driven by a mere three trades. A 33.3% win rate coupled with a 12.60% maximum drawdown reveals that the entry logic failed to filter false breakouts effectively during this specific market regime. Given the extremely low trade count, any performance metrics lack reliability and cannot support a robust risk assessment for live deployment. We must widen the backtest window or adjust parameters to generate sufficient trade samples before reconsidering this approach for real capital.

## ADDITIONAL METRICS

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