LATINOS TRADING

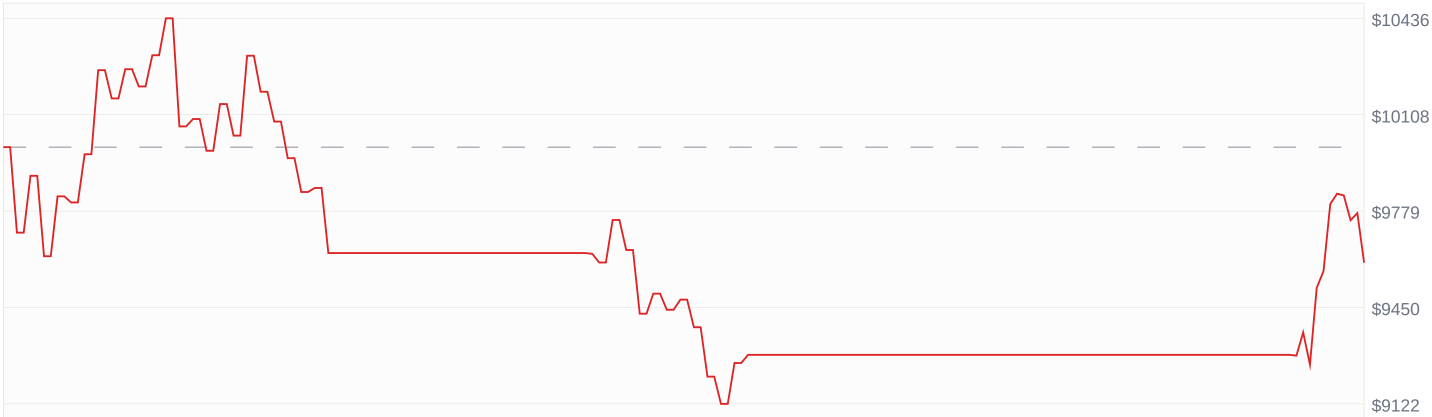
BACKTEST REPORT

Backtest #53040 · GC=F · EVO_EVOEVOEVOE_v1968

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_v1968 strategy on GC=F underperformed significantly, delivering a negative ROI of -4.00% alongside a poor Sharpe ratio of -0.36. With only three trades executed, the win rate of 33.3% and maximum drawdown of 12.60% reflect severe statistical unreliability rather than genuine strategy failure. Such a limited sample size prevents any meaningful inference about the model's robustness or risk profile in live markets. The immediate next step is to expand the backtesting horizon across multiple market regimes to gather sufficient data points for validation. Until then, deployment of this specific configuration is inadvisable.

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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