LATINOS TRADING

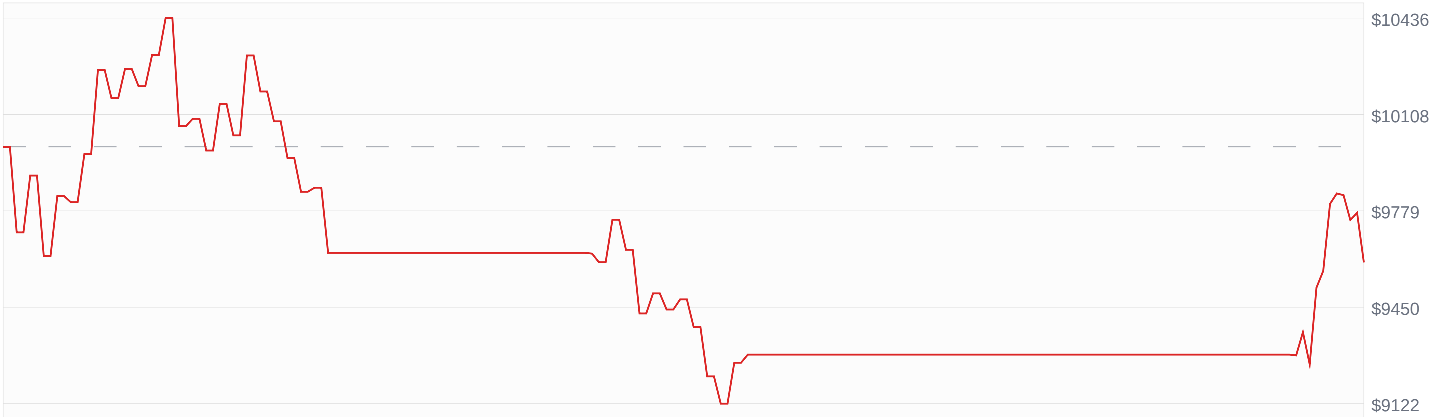
BACKTEST REPORT

Backtest #47243 · GC=F · EVO_EVOEVOEVOE_v600

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_v600 strategy on GC=F underperformed significantly, delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36 while capping at only 33.3% win rate. With merely three trades executed, the statistical sample is insufficient to validate the logic, rendering the 12.60% maximum drawdown a high-confidence outlier rather than systemic risk. The strategy failed to capture meaningful alpha during this session, suggesting the entry filters were either too wide or misaligned with current volatility regimes. A concrete next step involves expanding the backtest window to validate robustness across multiple market regimes before re-deploying capital. This analysis remains educational and does not constitute financial advice.

ADDITIONAL METRICS

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