LATINOS TRADING

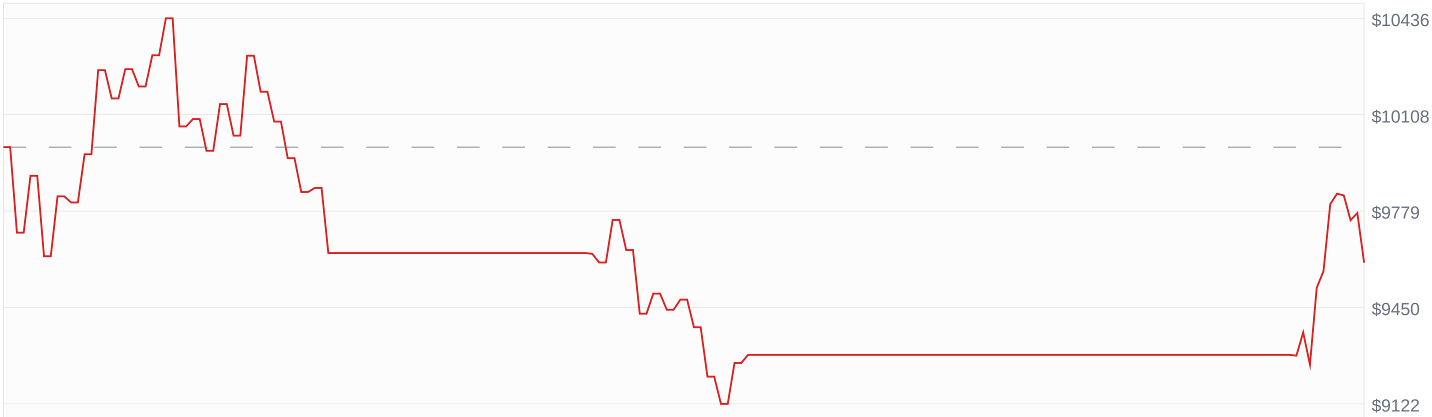
BACKTEST REPORT

Backtest #47244 · 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 loss of capital to $9,603.04. With only three trades executed, the statistical sample size is too small to draw reliable conclusions about strategy efficacy. The 33.3% win rate and -0.36 Sharpe ratio indicate a net loss environment where risk management parameters likely failed to protect against volatility spikes causing a 12.60% maximum drawdown. We must expand the backtest window or adjust entry filters to validate if this underperformance is an anomaly or a structural flaw. The next step is running a comparative backtest against a simpler baseline to isolate the source of these poor risk-adjusted returns.

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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