LATINOS TRADING

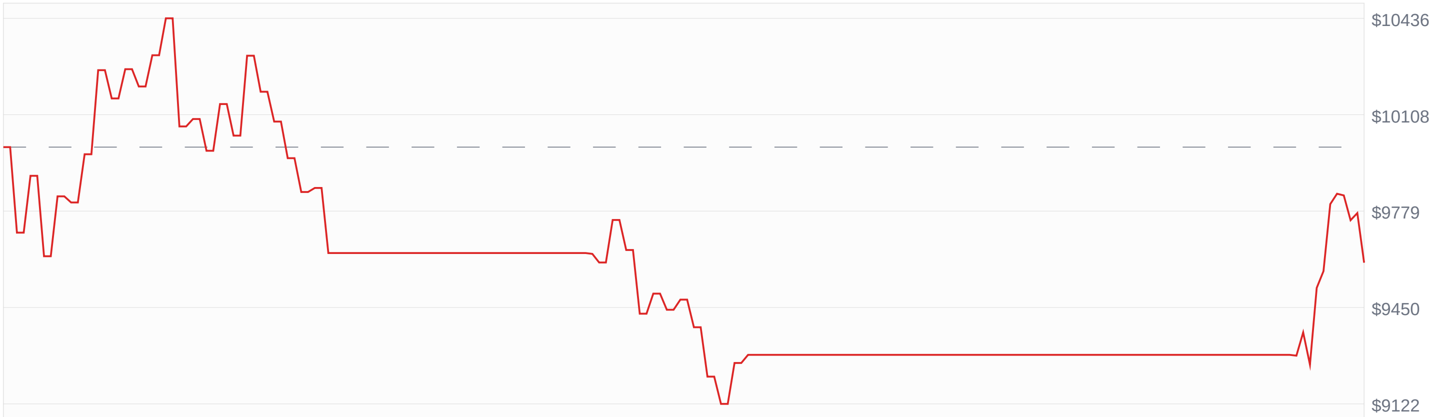
BACKTEST REPORT

Backtest #51279 · GC=F · EVO_EVOEVOEVOE_v769

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_v769 strategy on GC=F failed decisively, delivering a -4.00% return with a negative Sharpe ratio of -0.36. Only three trades occurred, rendering the 33.3% win rate statistically insignificant and the 12.60% drawdown unreliable for risk assessment. The sample size is too small to confirm any systematic failure or to validate the signal logic under normal market conditions. We must increase the data range or adjust parameters to generate a sufficient trade history before deployment. The next step is a constrained parameter optimization to reduce trade frequency and test robustness over a larger dataset.

ADDITIONAL METRICS

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