LATINOS TRADING

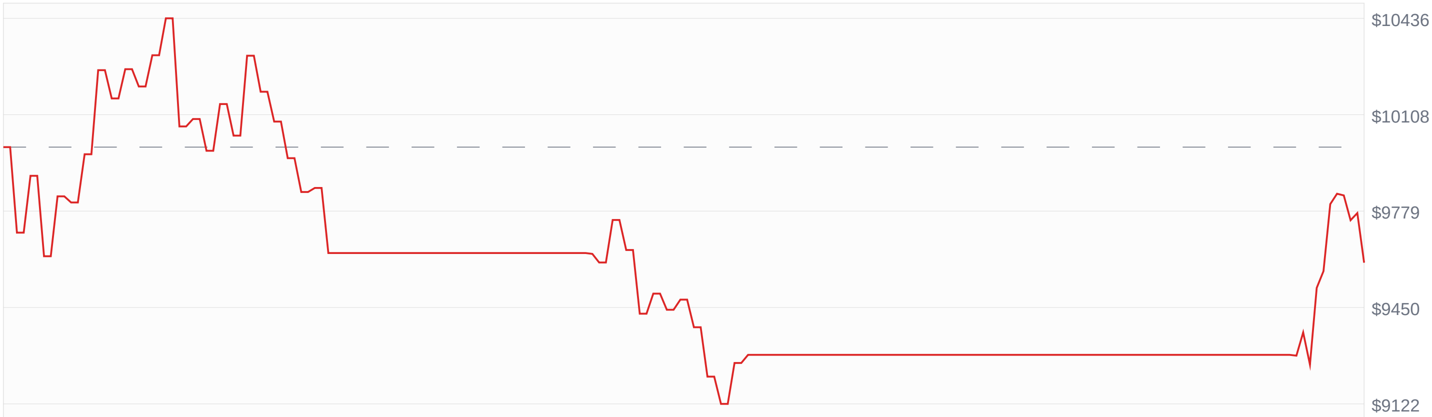
BACKTEST REPORT

Backtest #51332 · 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 with a negative ROI of -4.00% and a Sharpe ratio of -0.36. Only 33.3% of trades were profitable, and the maximum drawdown of 12.60% suggests significant volatility risk. The sample size of just three trades is too small to establish statistical confidence in these results. We must increase the backtest dataset or adjust entry parameters to validate the logic. The next step is re-running the simulation with a longer historical window to filter out noise.

ADDITIONAL METRICS

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