LATINOS TRADING

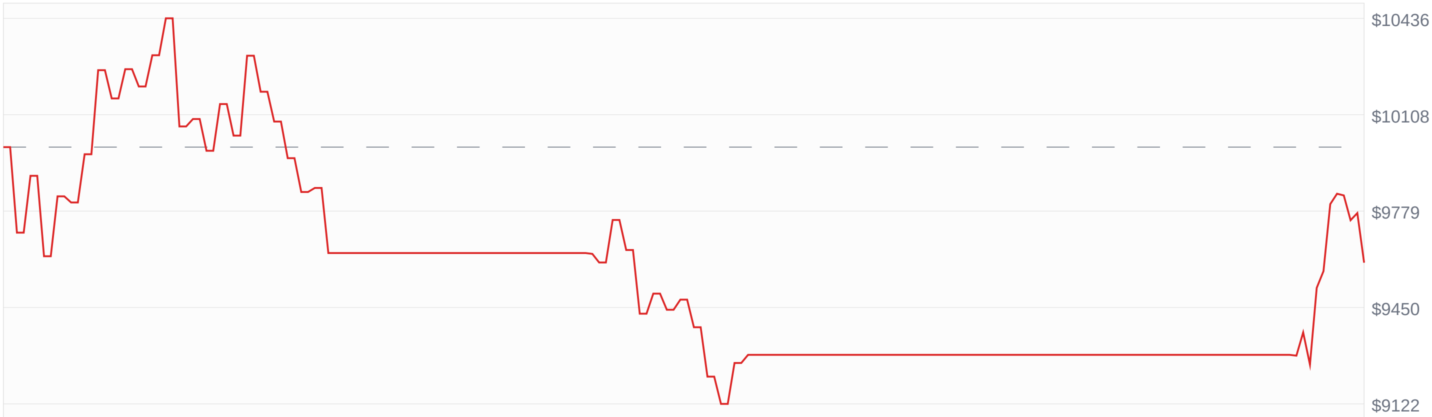
BACKTEST REPORT

Backtest #53192 · GC=F · EVO_EVOEVOEVOE_v1979

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_v1979 strategy on GC=F generated negative alpha with a -4.00% ROI and a Sharpe ratio of -0.36, indicating clear underperformance. The 33.3% win rate and 12.60% maximum drawdown suggest the entry logic lacks robustness in the current commodity regime. With only three trades executed, the statistical sample size is insufficient to derive reliable probability distributions or confidence intervals for the model. Consequently, the observed metrics likely reflect stochastic noise rather than a systematic flaw in the underlying hypothesis. Proceed with additional in-sample parameter optimization or pivot to a different asset class to validate signal generation before live deployment.

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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