LATINOS TRADING

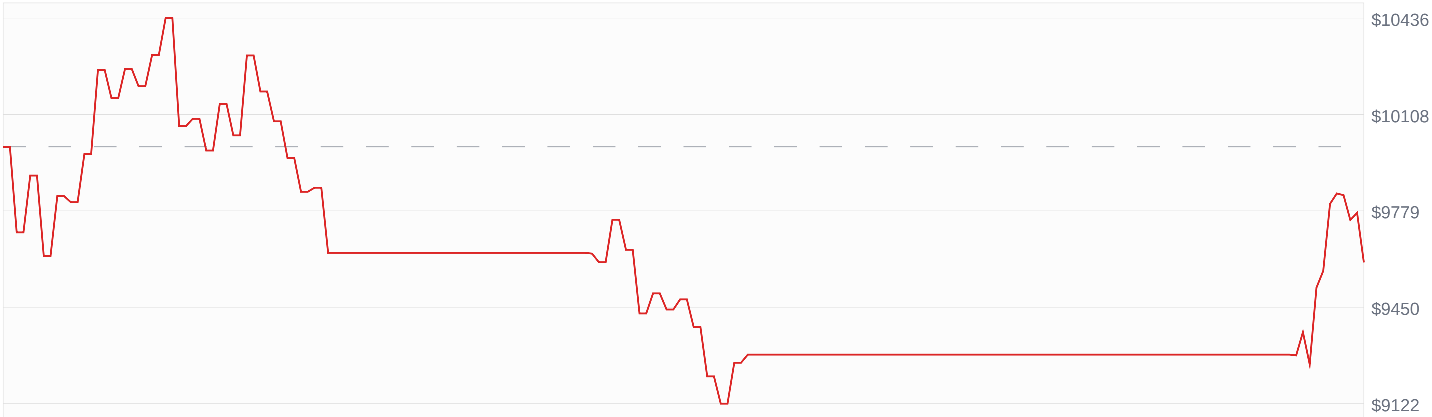
BACKTEST REPORT

Backtest #53941 · GC=F · EVO_EVOEVOEVOE_v1715

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_v1715 backtest on GC=F generated a negative return of 4.00% with a severe Sharpe ratio of -0.36, indicating the strategy consistently underperformed the risk-free rate. A win rate of merely 33.3% across only three trades and a maximum drawdown of 12.60% reveal statistically insignificant results that likely stem from extreme overfitting or a severe regime mismatch. With such a limited sample size, the observed losses cannot be reliably distinguished from random noise, making any performance claim highly speculative. The strategy lacks the robustness required for institutional deployment and needs immediate parameter optimization or signal logic revision to improve trade frequency and profitability.

ADDITIONAL METRICS

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