LATINOS TRADING

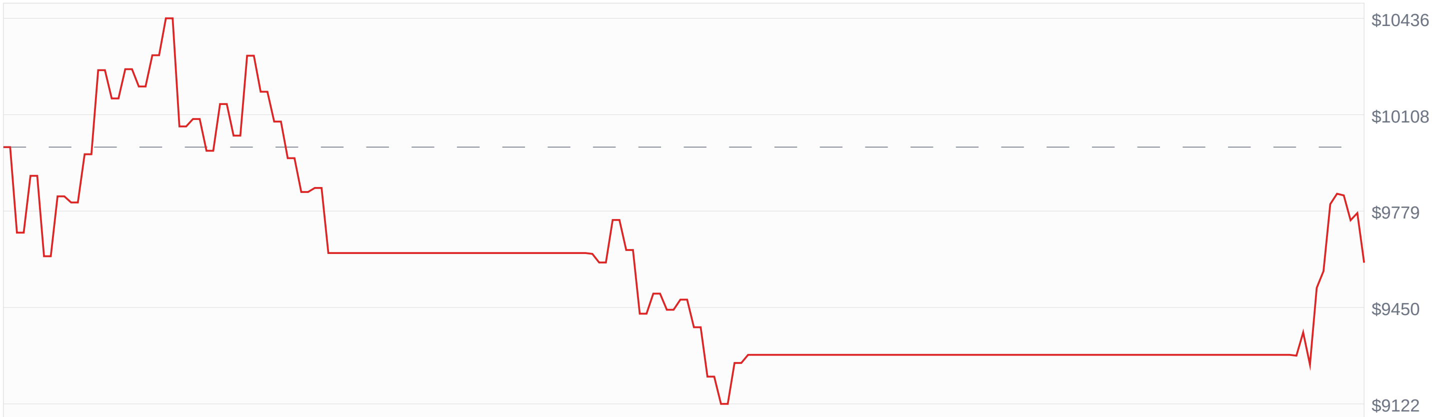
BACKTEST REPORT

Backtest #55796 · GC=F · EVO_EVOEVOEVOE_v2224

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_v2224 backtest on GC=F performed poorly, generating negative returns with a -0.36 Sharpe ratio and a 33.3% win rate across only three trades. Such a minimal sample size prevents any reliable statistical inference, rendering the maximum drawdown of 12.60% highly volatile and unrepresentative of true risk. The strategy failed to capture the commodity's momentum, likely due to excessive filtering or misalignment with current market structure. A concrete next step is to increase the lookback period or relax entry thresholds to generate a statistically significant dataset for robust evaluation.

ADDITIONAL METRICS

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

Generated 2026-09-02T21:48:41Z · latinostrading.com