LATINOS TRADING

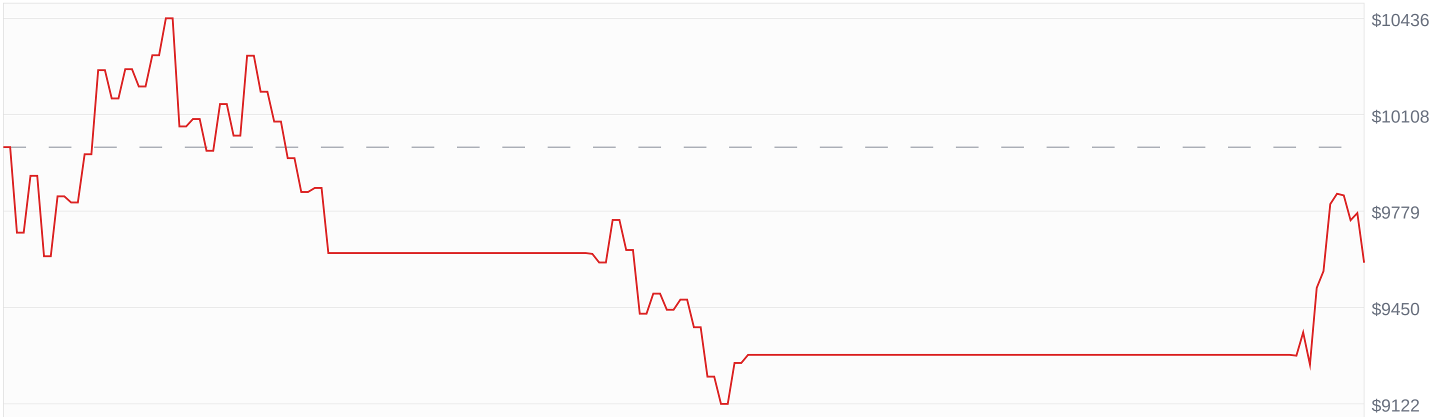
BACKTEST REPORT

Backtest #56321 · GC=F · EVO_EVOEVOEVOE_v770

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_v770 strategy on GC=F generated a -4.0% return with a -0.36 Sharpe ratio, indicating the logic failed to capture meaningful alpha over the sample period. The low win rate of 33.3% combined with only three executed trades suggests statistically insignificant results rather than a definitive loss of the strategy's edge. This severe underperformance and narrow sample size prevent any reliable confidence in the observed drawdown of 12.6%, which could easily be noise. Immediate next steps involve expanding the backtest lookback to gather sufficient data points for robust statistical validation.

ADDITIONAL METRICS

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