LATINOS TRADING

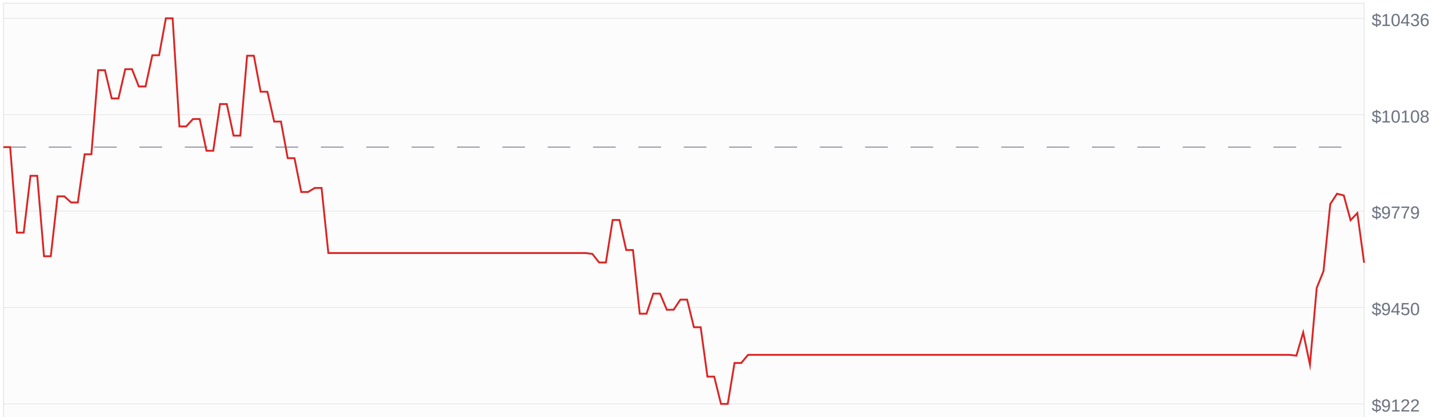
BACKTEST REPORT

Backtest #55987 · GC=F · EVO_EVOWEBIDEA_v358

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 backtest on GC=F reveals a severe underperformance with negative returns and a Sharpe ratio of -0.36, indicating the strategy generates more risk than reward. With only three trades executed, the statistical sample is too small to derive any reliable confidence intervals or validate the alpha. A win rate of 33.3% suggests the signal logic failed to filter noise or capture meaningful trend moves during this simulation. The maximum drawdown of 12.60% highlights significant vulnerability to adverse price swings. The immediate next step is to expand the historical lookback period to accumulate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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