LATINOS TRADING

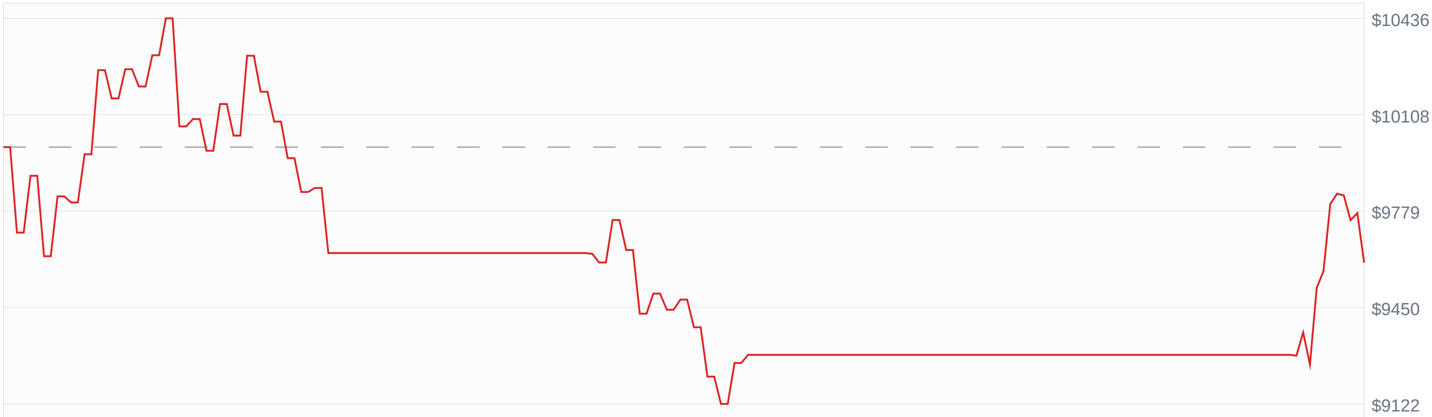
BACKTEST REPORT

Backtest #56387 · GC=F · EVO_EVOWEBIDEA_v373

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

This strategy failed to generate alpha on GC=F, posting a -4.00% ROI and a negative Sharpe ratio of -0.36. The 12.60% max drawdown against a mere 33.3% win rate indicates poor risk management and unfavorable entry timing. With only three total trades, the sample size is statistically insignificant, making it impossible to validate any underlying edge or consistency in the signal logic. The current configuration lacks robustness and fails to preserve capital during adverse price action. The immediate next step is to expand the backtest period to at least fifty trades to establish a statistically valid baseline before further optimization.

ADDITIONAL METRICS

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