LATINOS TRADING

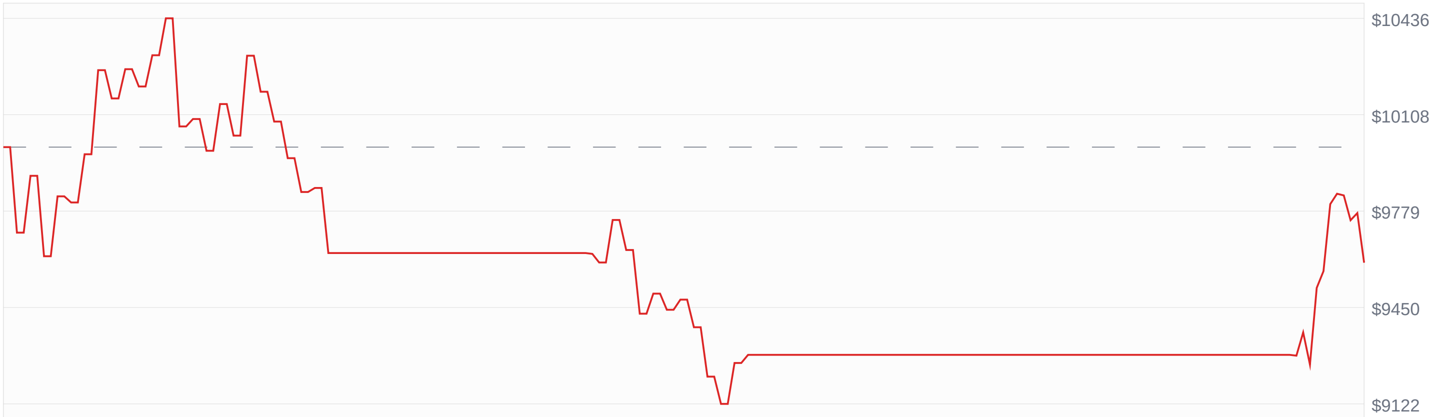
BACKTEST REPORT

Backtest #53858 · GC=F · EVO_EVOEVOEVOE_v2329

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 backtest on GC=F reveals severe undercapitalization and statistical insignificance due to only three executed trades. The strategy failed to generate alpha, recording a negative ROI and a Sharpe ratio of -0.36 while exposing the portfolio to a 12.60% drawdown. A win rate of 33.3% confirms a distinct lack of edge in the current market regime. Given the extremely low trade count, these metrics lack statistical confidence and do not represent a robust failure mode. The immediate next step is to re-optimize entry filters to increase trade frequency and validate performance over a longer historical window.

ADDITIONAL METRICS

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