LATINOS TRADING

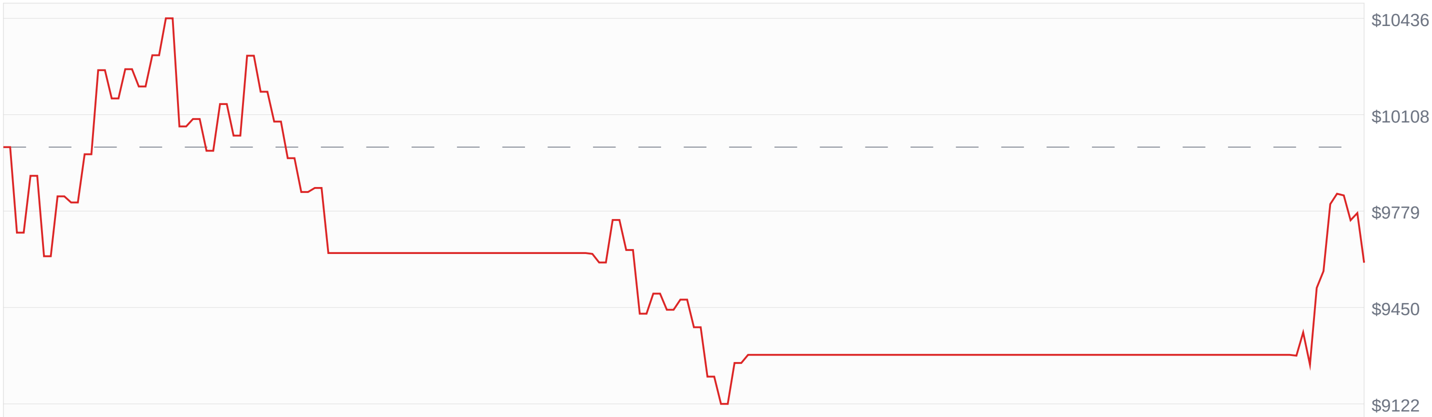
BACKTEST REPORT

Backtest #56878 · 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

The EVO_EVOWEBIDEA_v373 backtest on GC=F yielded a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating a clear underperformance relative to the risk-free rate. With only three executed trades, the statistical sample size is insufficient to draw robust conclusions about the strategy's true expectancy or stability. The maximum drawdown of 12.60% suggests significant volatility exposure that the current logic failed to mitigate during the simulated period. Given the low trade count and negative metrics, the strategy lacks the empirical evidence required for institutional deployment. The next concrete step is to extend the backtest to a longer historical window or adjust entry filters to increase trade frequency before re-evaluation.

ADDITIONAL METRICS

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