LATINOS TRADING

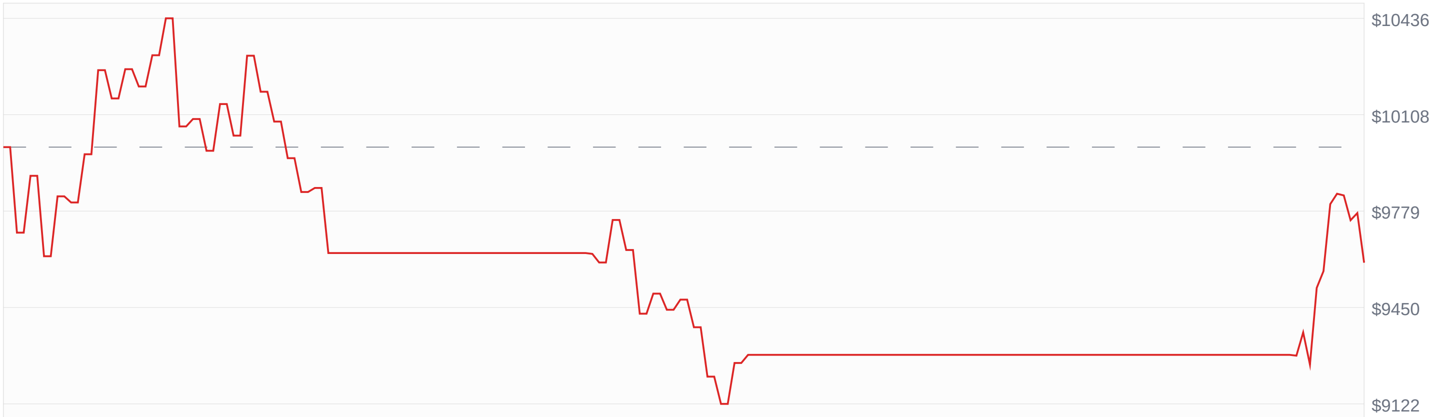
BACKTEST REPORT

Backtest #49863 · GC=F · EVO_EVOEVOEVOE_v1955

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 flawed strategy with negative returns and a Sharpe ratio of -0.36, indicating poor risk-adjusted performance. A mere three trades result in a statistically insignificant sample size that fails to validate the signal logic or predict future behavior reliably. The 33.3% win rate combined with a 12.60% maximum drawdown suggests the entry conditions are too aggressive for the current market volatility. Immediate next steps involve increasing the data range to generate a statistically robust sample and adjusting risk parameters to prevent excessive drawdowns.

ADDITIONAL METRICS

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