LATINOS TRADING

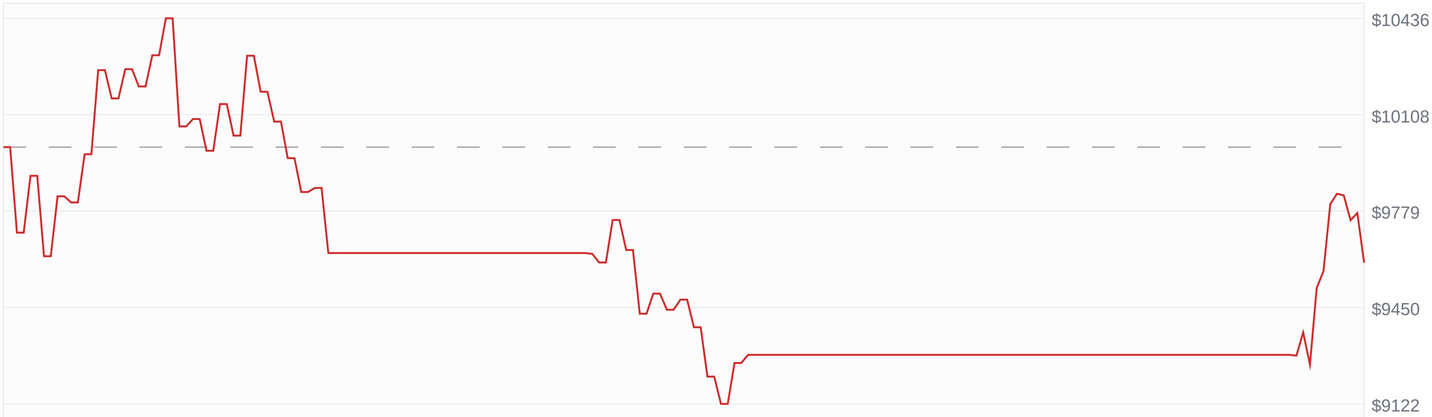
BACKTEST REPORT

Backtest #51944 · GC=F · EVO_EVOEVOEVOE_v717

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 a severely undercapitalized regime with only three trades, rendering the -4.00% return and -0.36 Sharpe ratio statistically insignificant. The 33.3% win rate indicates the signal logic failed to capture meaningful alpha within this narrow sample, while the 12.60% drawdown suggests excessive volatility relative to trade frequency. We cannot trust these metrics as they likely reflect regime noise rather than systematic strategy failure. The next step is to expand the historical testing window to generate a statistically robust sample size before concluding on strategy viability.

ADDITIONAL METRICS

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

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