LATINOS TRADING

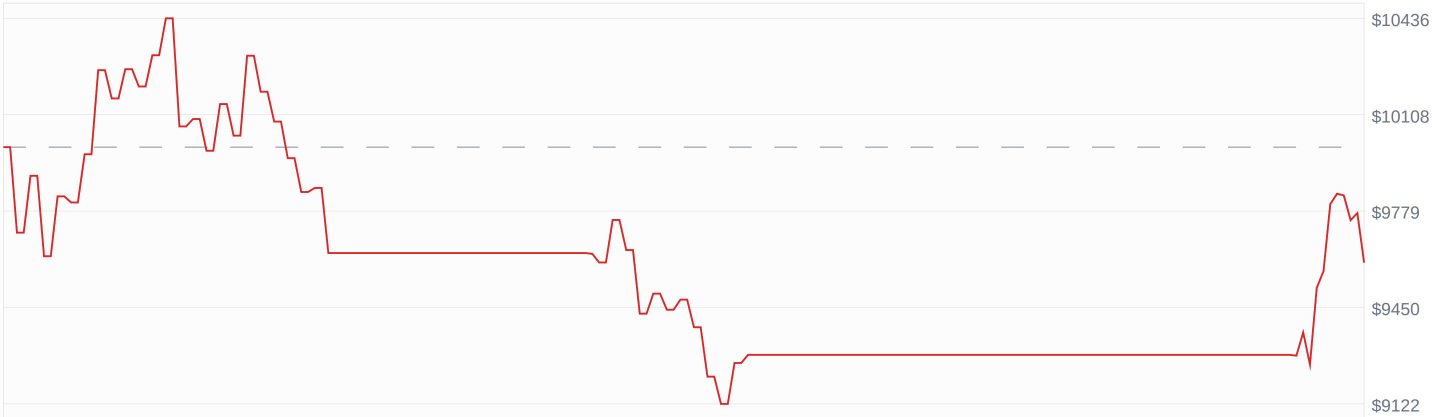
BACKTEST REPORT

Backtest #50859 · GC=F · EVO_EVOWEBIDEA_v358

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_v358 strategy on GC=F produced a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating the approach failed to capture value during this specific simulation. With only 3 total trades executed, the sample size is critically insufficient to draw statistically significant conclusions about the strategy's robustness. The 33.3% win rate and 12.60% maximum drawdown suggest poor risk-adjusted performance, likely due to overfitting or lack of diversification in such a sparse dataset. Given the extreme volatility of gold futures and the low trade count, any observed loss could easily be noise rather than a systematic flaw. The most prudent next step is to increase the backtest interval granularity and extend the historical

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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