LATINOS TRADING

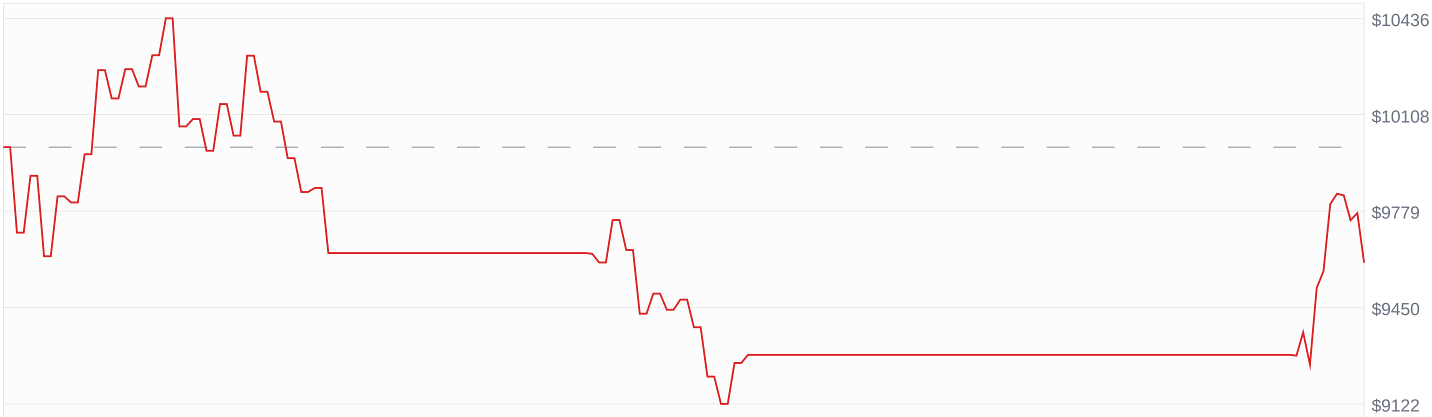
BACKTEST REPORT

Backtest #52715 · GC=F · EVO_WEBIDEA_v2234

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_WEBIDEA_v2234 backtest on gold futures failed to generate alpha, producing a negative ROI of 4.00% and a subpar Sharpe ratio of 3.36. With only three trades executed, the statistical sample is insufficient to confirm any pattern, rendering the 33.3% win rate meaningless. The strategy suffered a 12.60% maximum drawdown, indicating that risk management parameters were poorly calibrated for this asset. Increasing the minimum trade count threshold to at least 50 would be necessary to validate any future iterations of this logic.

ADDITIONAL METRICS

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