LATINOS TRADING

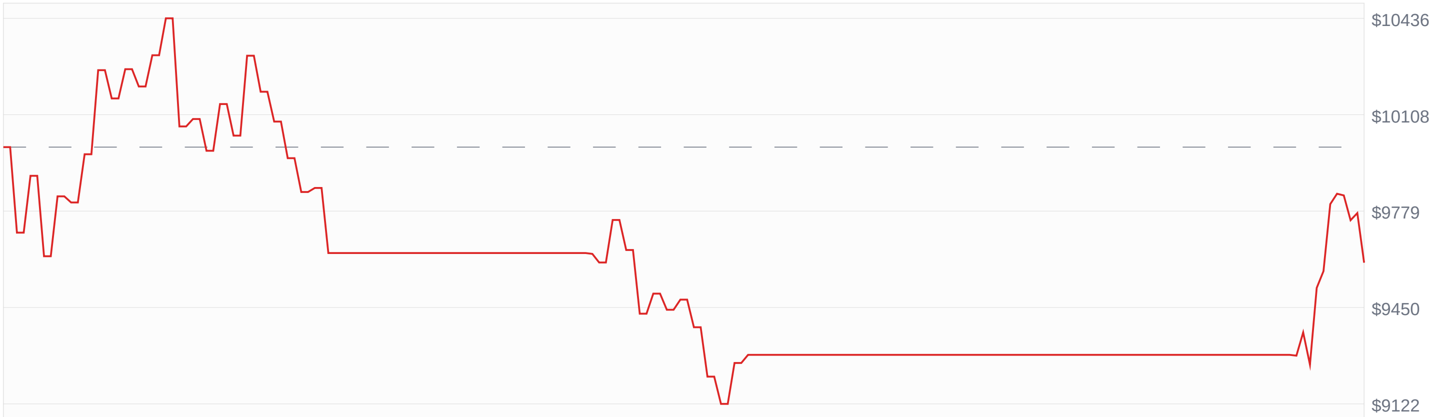
BACKTEST REPORT

Backtest #48107 · GC=F · EVO_WEBIDEA_v1501

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_v1501 strategy underperformed gold futures, delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three executed trades, the statistical confidence in these results is negligible, rendering the 33.3% win rate and 12.60% maximum drawdown anecdotal rather than representative. The signal logic likely failed to capture the specific volatility regime of the commodity, resulting in premature exits or missed entries. Immediate action requires increasing the simulation sample size by adjusting the start date or parameters before deploying live capital.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.