LATINOS TRADING

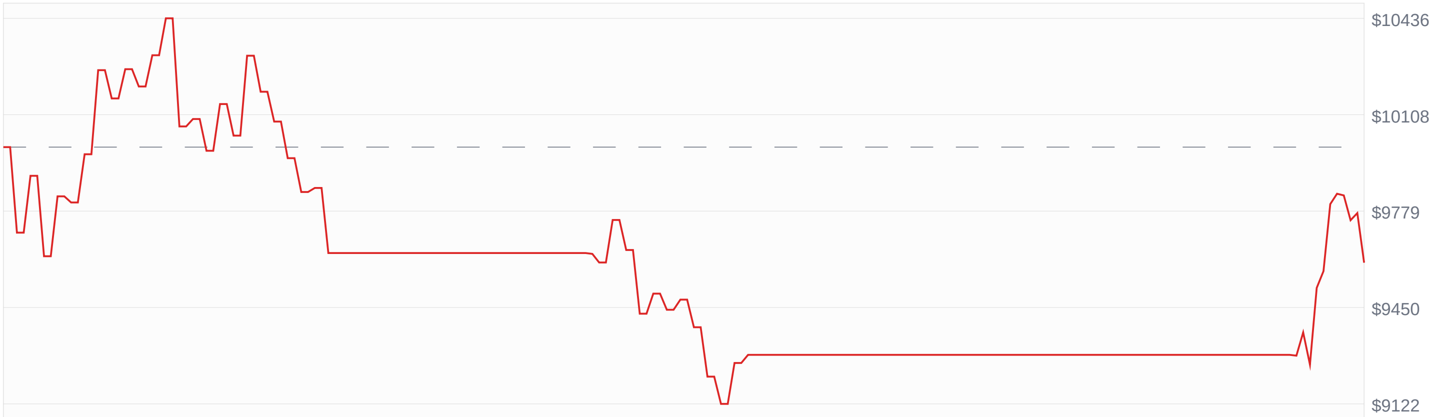
BACKTEST REPORT

Backtest #48108 · 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 backtest on gold futures yielded a -4.00% return with a negative Sharpe ratio of -0.36, indicating a clear underperformance against the risk-free rate. With only three executed trades, the 33.3% win rate and 12.60% maximum drawdown lack statistical significance and likely reflect overfitting rather than genuine market inefficiency. Such a sparse sample size precludes any reliable assessment of the strategy's robustness across different market regimes. We must expand the historical window or adjust entry parameters to generate sufficient trade volume for a meaningful confidence interval. Re-running the simulation on a longer timeframe will clarify whether this drawdown is a structural flaw or a random sampling anomaly.

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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