LATINOS TRADING

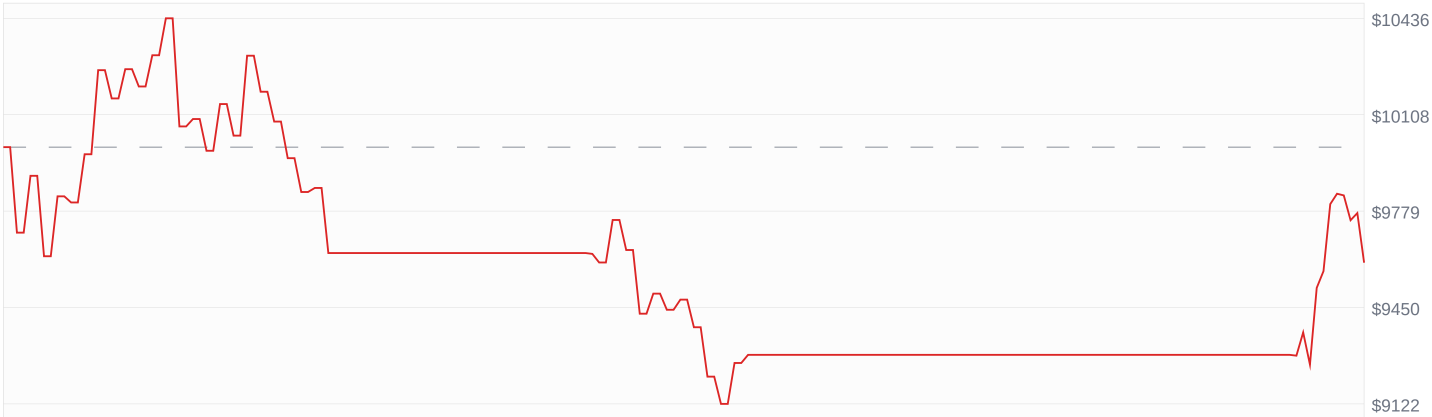
BACKTEST REPORT

Backtest #46783 · GC=F · EVO_EVOWEBIDEA_v182

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_v182 strategy on gold futures (GC=F) underperformed significantly, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three executed trades and a win rate of 33.3%, the sample size is statistically insufficient to validate the approach or determine robustness. A maximum drawdown of 12.60% suggests the strategy failed to filter adverse price moves effectively during the test period. The negative risk-adjusted returns indicate a flawed entry logic for this specific market regime. Next, optimize the filtering conditions to increase trade frequency while reducing exposure to high-variance events.

ADDITIONAL METRICS

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

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

Historical performance does not guarantee future results. Not investment advice.