LATINOS TRADING

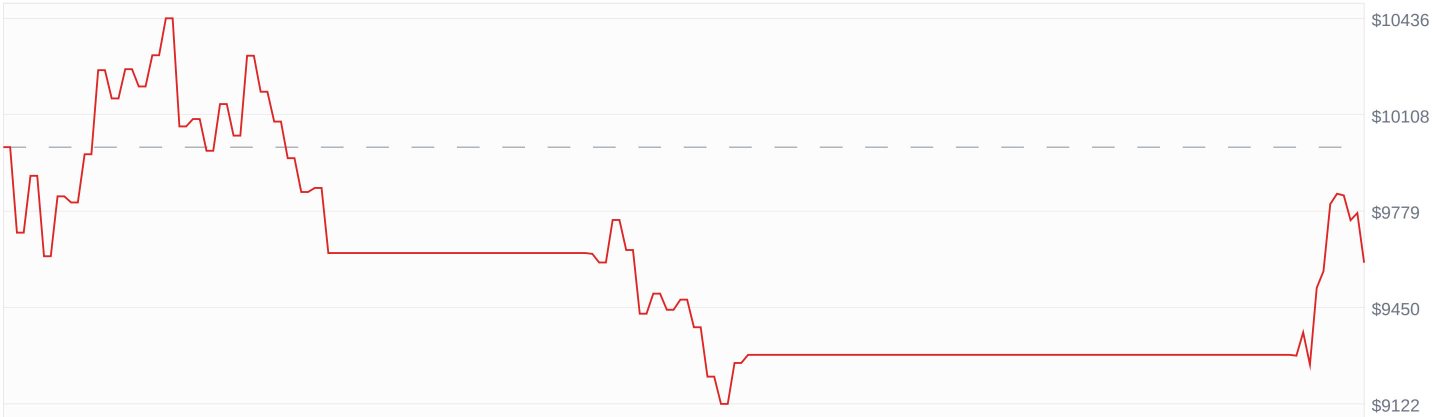
BACKTEST REPORT

Backtest #49294 · GC=F · EVO_EVOWEBIDEA_v373

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_v373 strategy on gold futures underperformed significantly, posting negative returns and a poor Sharpe ratio of -0.36. With only three executed trades, the statistical sample is too small to derive meaningful alpha or generalize the edge. The 12.60% maximum drawdown indicates high volatility exposure that likely exceeded the strategy's risk tolerance during this specific period. A longer backtest horizon with more trades is required to validate the logic and ensure the results are not merely noise.

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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