LATINOS TRADING

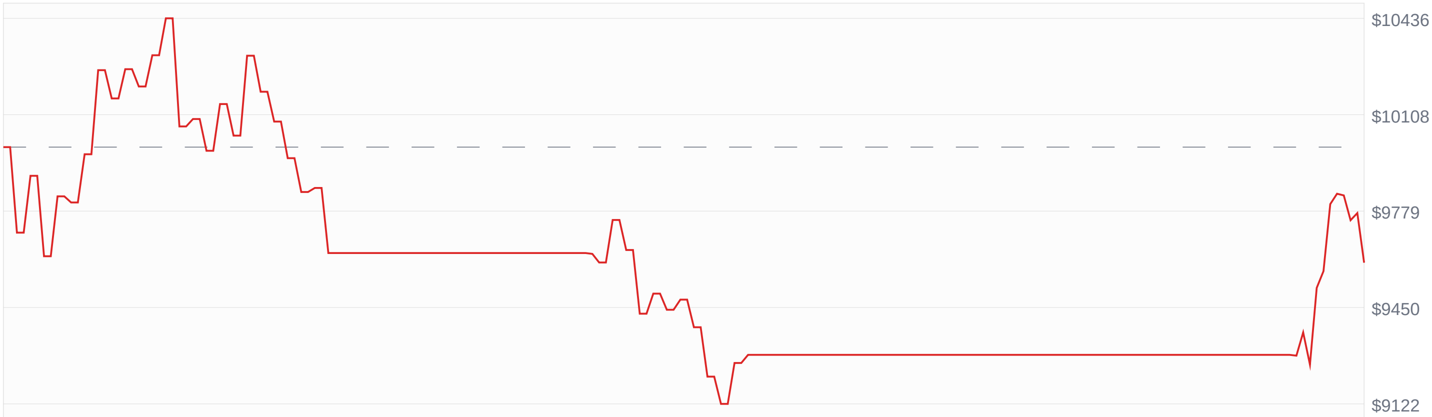
BACKTEST REPORT

Backtest #46984 · GC=F · EVO_GG1RSISNIP_v147

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

This backtest for GC=F shows severe underperformance with a negative ROI and a Sharpe ratio indicating poor risk-adjusted returns. The strategy's 33.3% win rate and 12.60% maximum drawdown suggest the signal logic is fundamentally misaligned with current gold market volatility. Statistical confidence is negligible due to only three trades, rendering the results inconclusive rather than predictive of future behavior. Future iterations require a robustness check against different market regimes to validate if the entry criteria are too sensitive. The next step is to expand the sample size through an out-of-sample test before re-deploying capital.

ADDITIONAL METRICS

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