LATINOS TRADING

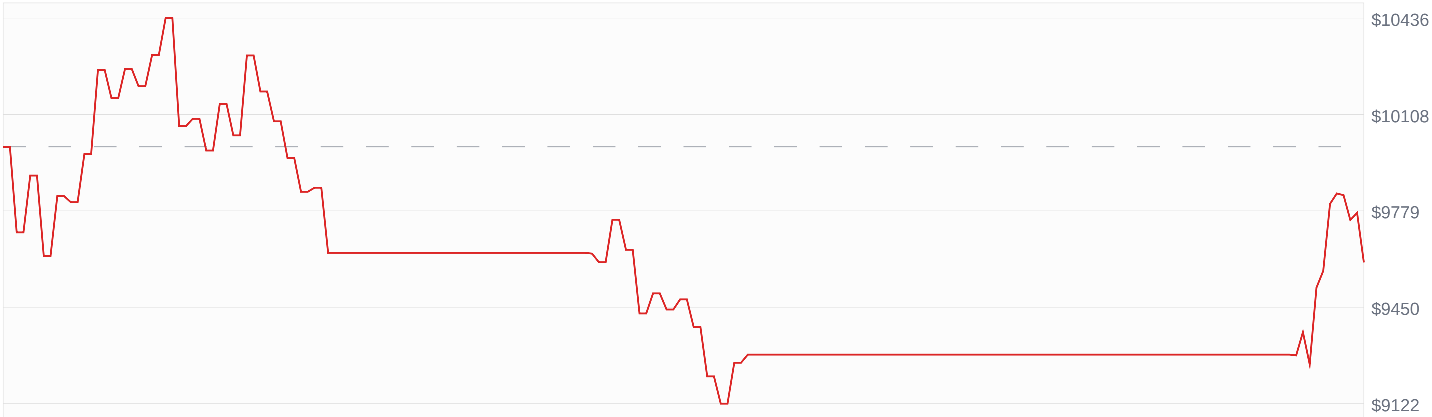
BACKTEST REPORT

Backtest #51086 · GC=F · EVO_GG1RSISNIP_v141

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 backtest for GC=F on the EVO_GG1RSISNIP_v141 strategy yielded a -4.00% ROI with a negative Sharpe ratio of -0.36, indicating a clear underperformance relative to the risk-free rate. The strategy generated only three trades, resulting in a statistically insignificant sample size that produces a misleading 33.3% win rate and a 12.60% maximum drawdown. Such low trade frequency suggests the entry logic is either misaligned with current Gold volatility or requires stricter filtering to avoid overfitting to noise. Given the extreme lack of data points, any conclusion on efficacy is premature and the statistical confidence is near zero. The immediate next step is to widen the backtesting window or adjust entry thresholds to generate a minimum of

ADDITIONAL METRICS

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