LATINOS TRADING

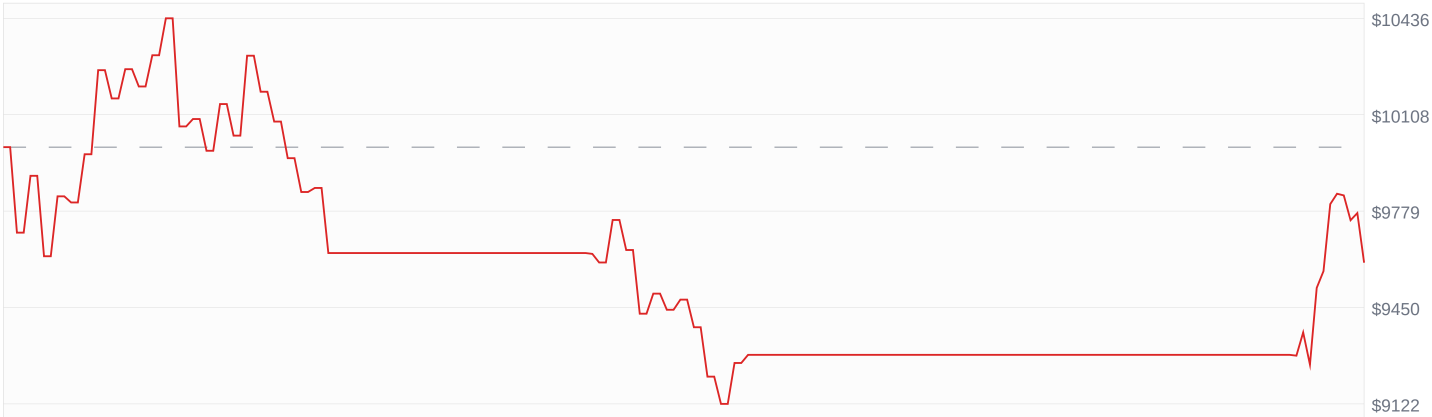
BACKTEST REPORT

Backtest #49501 · GC=F · EVO_GG1RSISNIP_v399

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_GG1RSISNIP_v399 backtest on GC=F shows a -4.00% ROI and -0.36 Sharpe ratio, driven by a meager 3 trades that yield low statistical confidence. A 33.3% win rate and 12.60% max drawdown suggest the signal logic failed to capture gold's volatility, likely due to overfitting or poor parameter selection. With only three data points, current performance metrics are not statistically significant and cannot reliably predict future behavior. The strategy requires immediate parameter optimization and a broader sample set to validate its edge. Next, run a walk-forward analysis to test robustness across different market regimes before redeployment.

ADDITIONAL METRICS

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