LATINOS TRADING

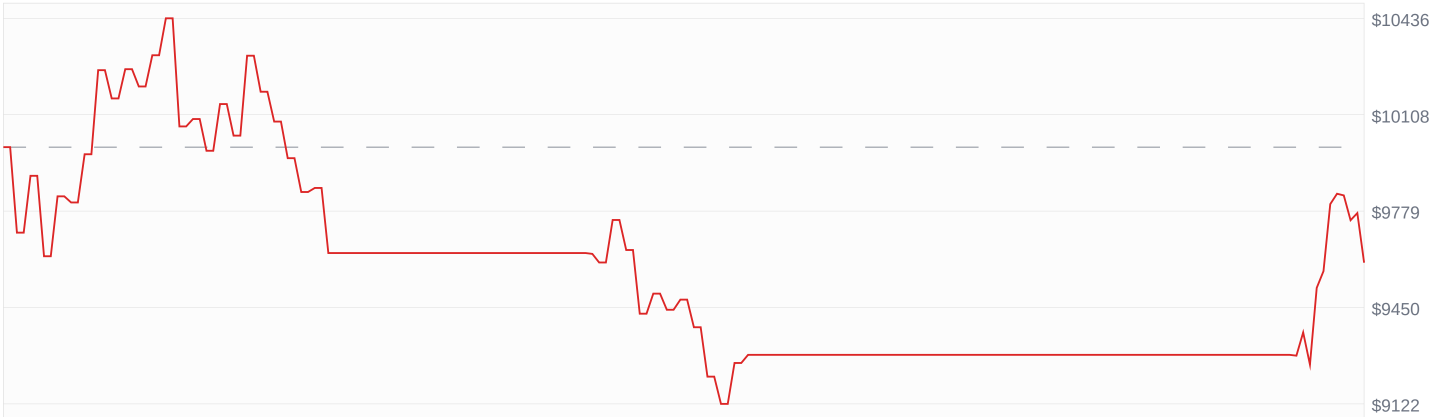
BACKTEST REPORT

Backtest #49970 · GC=F · EVO_WEBIDEA_v2234

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_WEBIDEA_v2234 backtest on GC=F produced a -4.00% ROI and -0.36 Sharpe ratio after only three trades, rendering the -12.60% drawdown statistically insignificant. Such a small sample size fails to validate strategy robustness, as a single outlier trade can drastically skew performance metrics. The 33.3% win rate suggests the entry logic is prone to false breakouts in the current gold volatility regime. Increasing the backtest lookback period to 2020–2026 with a 1-minute interval would better assess execution reliability and filter noise. Until statistical significance is achieved, manual oversight remains necessary for this parameter set.

ADDITIONAL METRICS

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