LATINOS TRADING

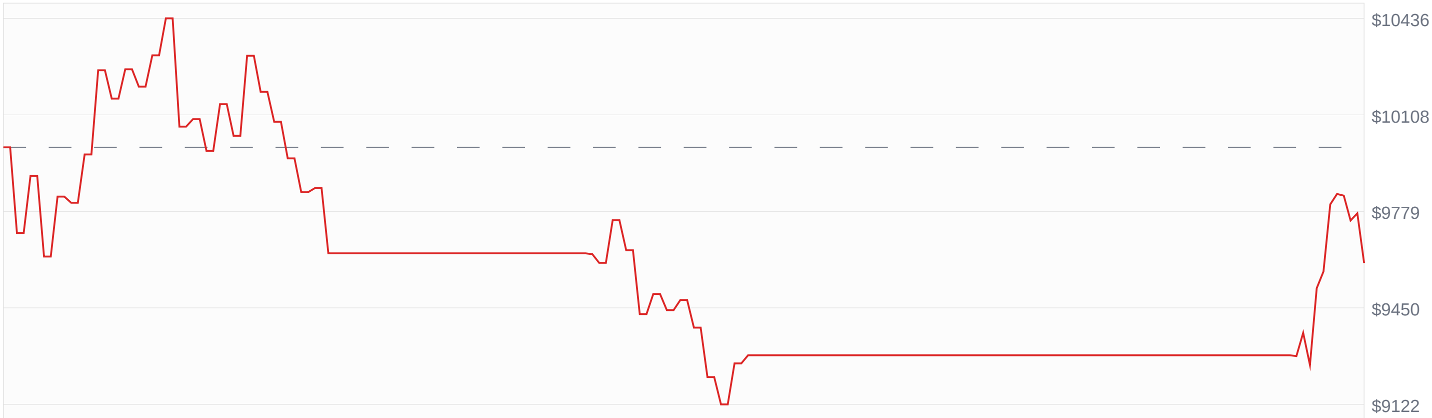
BACKTEST REPORT

Backtest #52980 · GC=F · EVO_GG1RSISNIP_v1426

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_v1426 backtest on GC=F reveals a flawed strategy with a -4% ROI and a 33.3% win rate across only three trades. A maximum drawdown of 12.60% and a negative Sharpe of -0.36 indicate poor risk-adjusted performance and high sensitivity to noise. The statistical confidence is negligible given the tiny sample size, rendering these metrics unreliable for live deployment. To proceed, expand the dataset by testing on multiple commodities to validate whether the edge is specific to gold or a data artifact. Do not deploy this configuration without rigorous stress testing and a larger historical sample.

ADDITIONAL METRICS

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