LATINOS TRADING

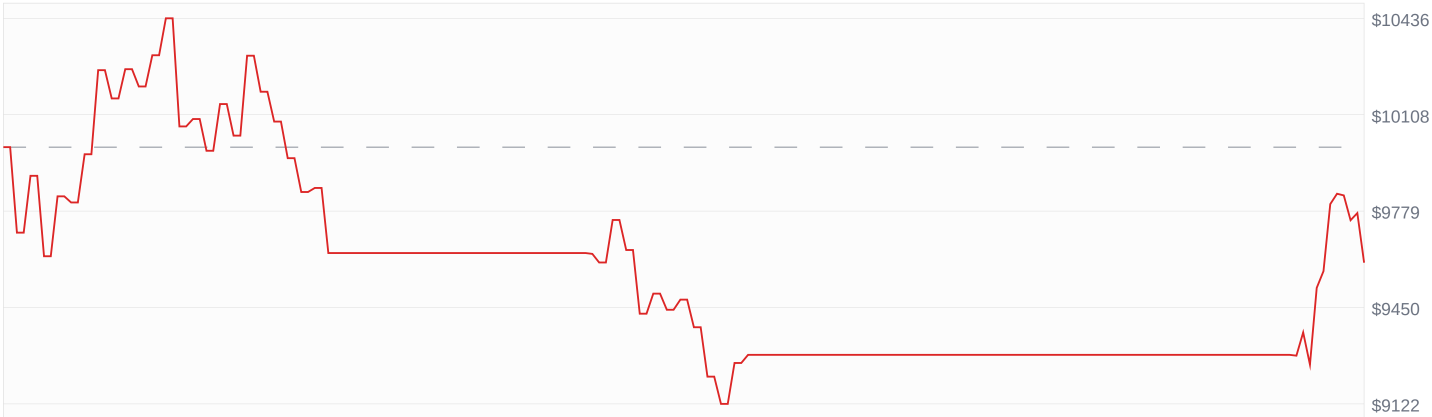
BACKTEST REPORT

Backtest #46824 · GC=F · EVO_GG1RSISNIP_v221

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_v221 strategy on gold futures (GC=F) produced a negative ROI of -4.00% and a sharp -0.36 Sharpe ratio, indicating a clear failure to capture value over the sample period. With only three total trades executed, the 33.3% win rate and 12.60% maximum drawdown lack statistical significance and cannot support any robust confidence in the model's edge. The severe drawdown suggests the entry logic or stop-loss placement is misaligned with current market volatility for this specific asset class. Before further optimization, we must expand the backtest horizon to accumulate sufficient trade data and validate whether the losses stem from structural flaws or mere sample noise.

ADDITIONAL METRICS

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