LATINOS TRADING

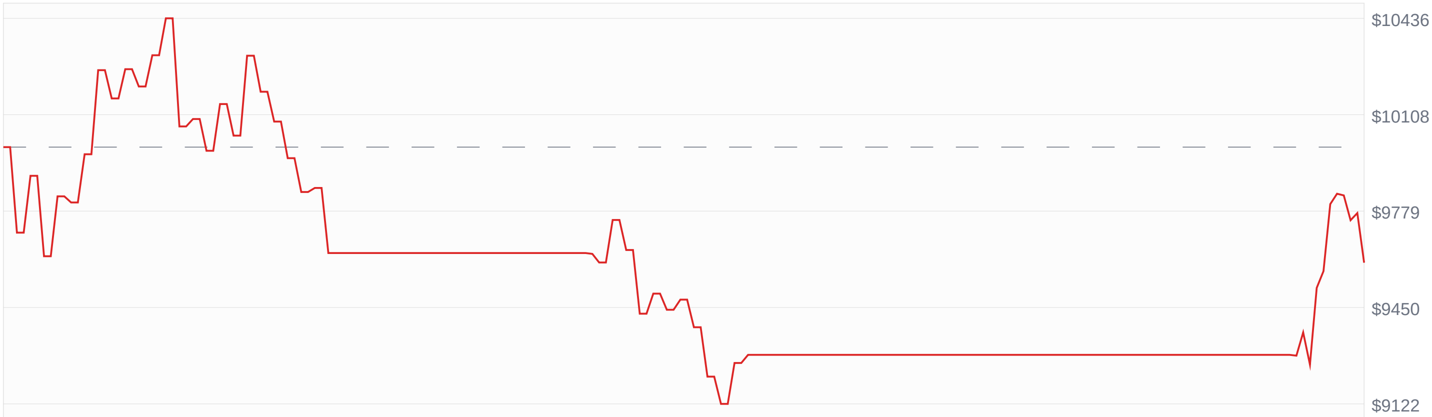
BACKTEST REPORT

Backtest #52587 · GC=F · EVO_GG1RSISNIP_v1230

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_v1230 strategy failed on GC=F, delivering a -4.0% ROI and a -0.36 Sharpe ratio due to severe underperformance. With only three trades executed, the sample size is critically insufficient to validate any statistical significance or edge. The maximum drawdown of 12.6% indicates high volatility exposure that the current risk parameters cannot withstand. Given the negative win rate and capital erosion, immediate refinement of entry filters is required before redeployment. We must gather more data points to determine if the strategy logic is fundamentally flawed or merely misaligned with current gold volatility.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.