LATINOS TRADING

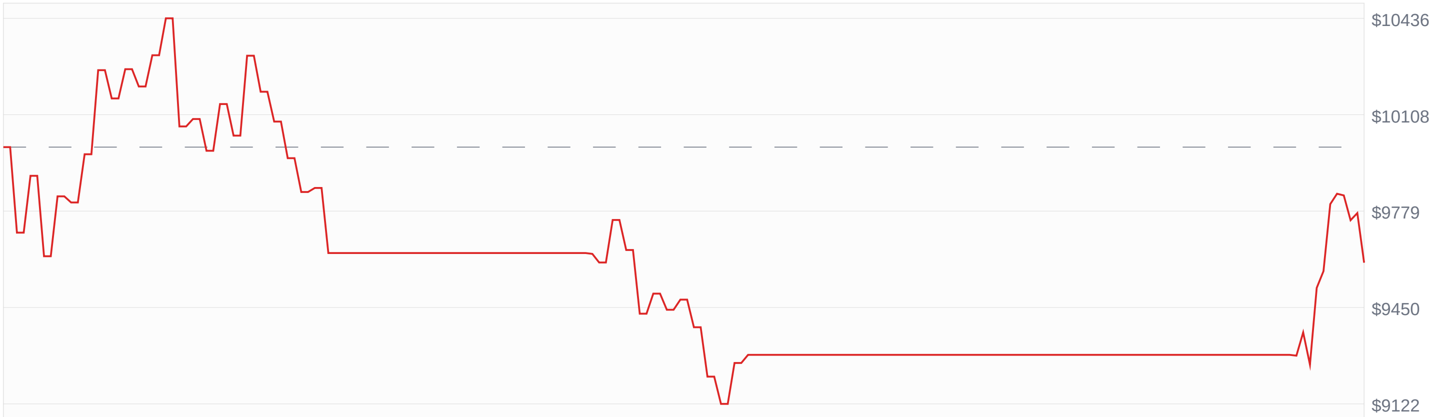
BACKTEST REPORT

Backtest #52685 · GC=F · EVO_GG1RSISNIP_v1301

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_v1301 backtest on GC=F produced a negative return of -4.00% and a Sharpe ratio of -0.36, indicating a loss of risk-adjusted value over the simulation period. With only three executed trades, the results suffer from severe sample size limitations that prevent any statistically significant confidence in the strategy's edge. A maximum drawdown of 12.60% suggests that drawdown protection mechanisms or entry filters were insufficient during this volatile interval. Given the poor performance and low trade count, the immediate next step is to increase the lookback period or adjust stop-loss parameters before redeploying capital. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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