LATINOS TRADING

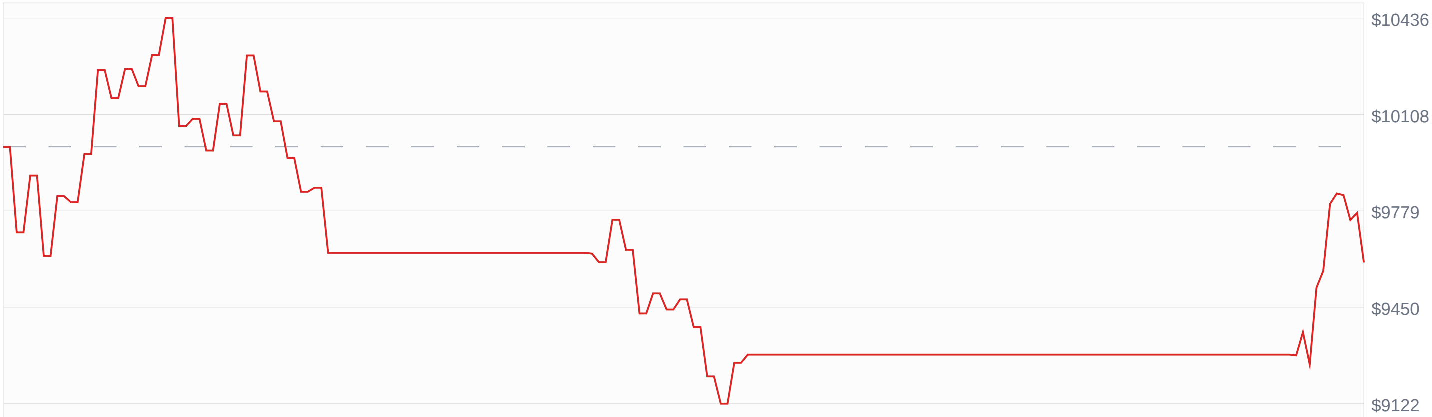
BACKTEST REPORT

Backtest #57342 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy failed on GC=F, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36, driven by a single losing trade that caused a 12.60% maximum drawdown. With only three trades executed, the statistical sample is too small to draw reliable conclusions regarding the strategy's efficacy or the specific market regime. The extremely low win rate of 33.3% suggests the entry logic is poorly calibrated for current gold futures volatility. We must widen the backtest window to accumulate sufficient data points before modifying parameters or redeploying capital.

ADDITIONAL METRICS

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