LATINOS TRADING

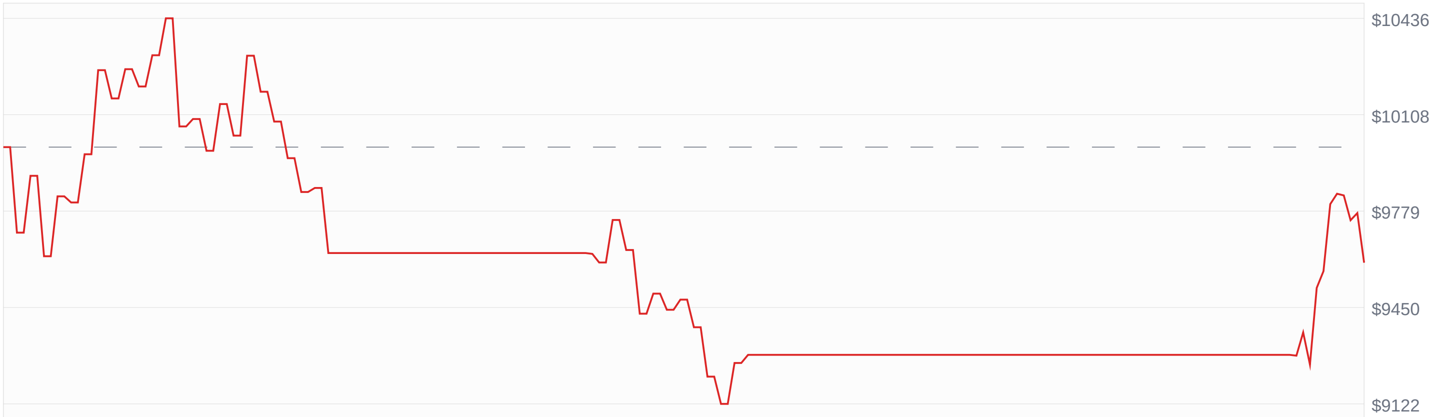
BACKTEST REPORT

Backtest #51258 · GC=F · EVO_GG1RSISNIP_v264

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_v264 strategy on gold futures produced a negative ROI of -4.00% with a win rate of 33.3%, indicating a severe underperformance relative to the 3 trades executed. The maximum drawdown of 12.60% and negative Sharpe ratio of -0.36 suggest the entry logic fails to navigate the current volatility regime effectively. With such a tiny sample size of three trades, any statistical significance is negligible and the results cannot be generalized to live markets. We must re-optimize the stop-loss placement and entry filters to improve risk-adjusted returns before deploying capital. The next step is a parameter sweep on position sizing and exit thresholds to stabilize the equity curve.

ADDITIONAL METRICS

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