LATINOS TRADING

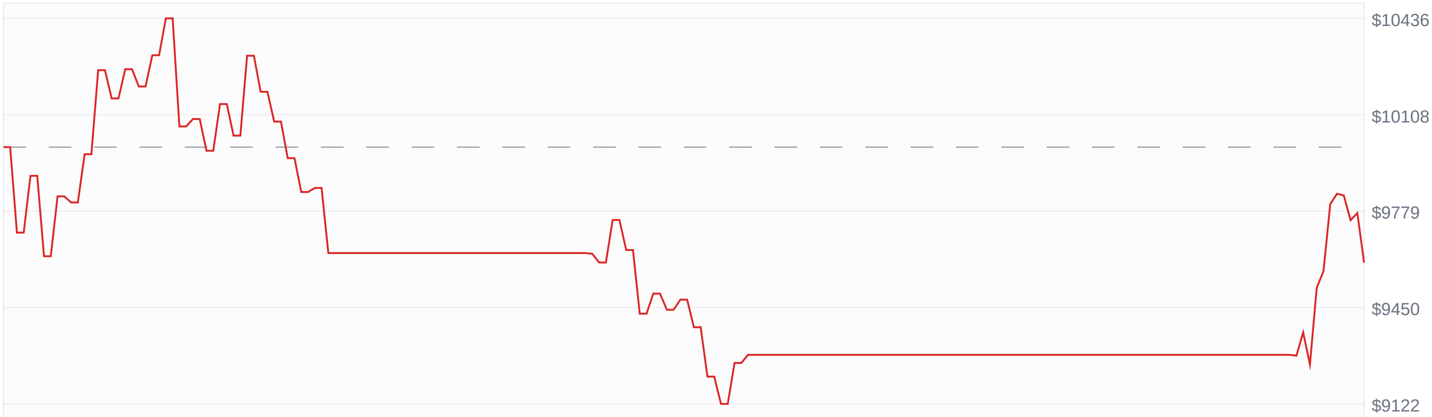
BACKTEST REPORT

Backtest #52586 · 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 on GC=F generated negative returns with a loss of 4.00% and a negative Sharpe ratio of -0.36. With only three executed trades, the statistical significance is negligible, and the 12.60% maximum drawdown reflects high volatility risk rather than a robust trend failure. The 33.3% win rate indicates that the current signal logic lacks sufficient edge in the current gold futures environment. We must expand the sample size by running an optimized backtest with adjusted stop-loss parameters before deploying live capital.

ADDITIONAL METRICS

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