LATINOS TRADING

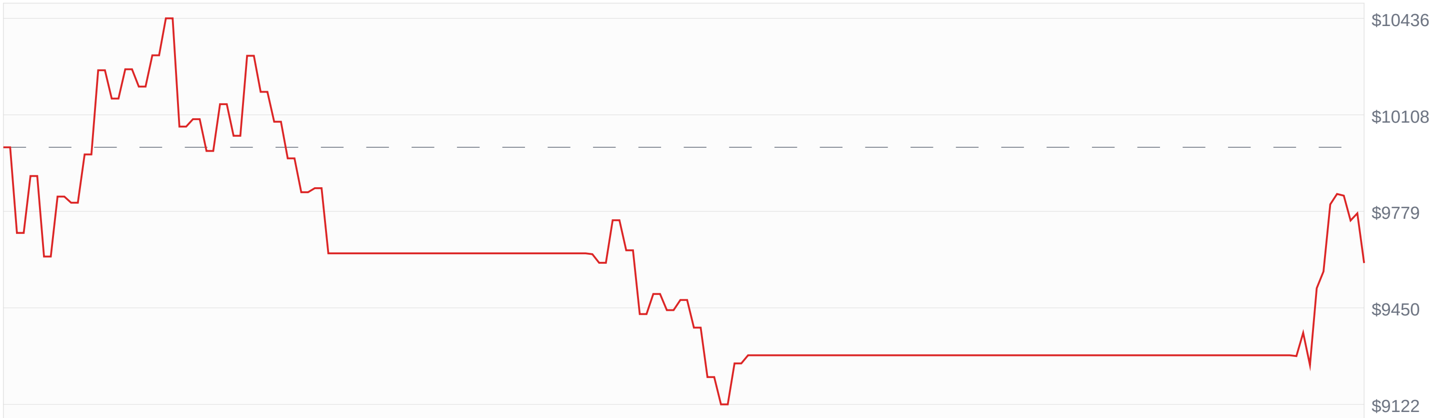
BACKTEST REPORT

Backtest #56152 · GC=F · EVO_GG1RSISNIP_v893

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_v893 backtest on GC=F underperformed significantly, delivering a negative ROI and a negative Sharpe ratio due to a severe max drawdown of 12.60% and a meager 33.3% win rate across just three trades. Such a small sample size renders the statistical confidence insufficient to validate the strategy's robustness, as the single loss event dominates the equity curve and suggests high sensitivity to specific market regimes. The strategy appears to struggle with the volatility structure of gold futures in this specific simulation window, failing to generate enough winning trades to offset the risk taken. Before deploying live capital, you must expand the backtest horizon or adjust entry filters to verify if the poor

ADDITIONAL METRICS

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