LATINOS TRADING

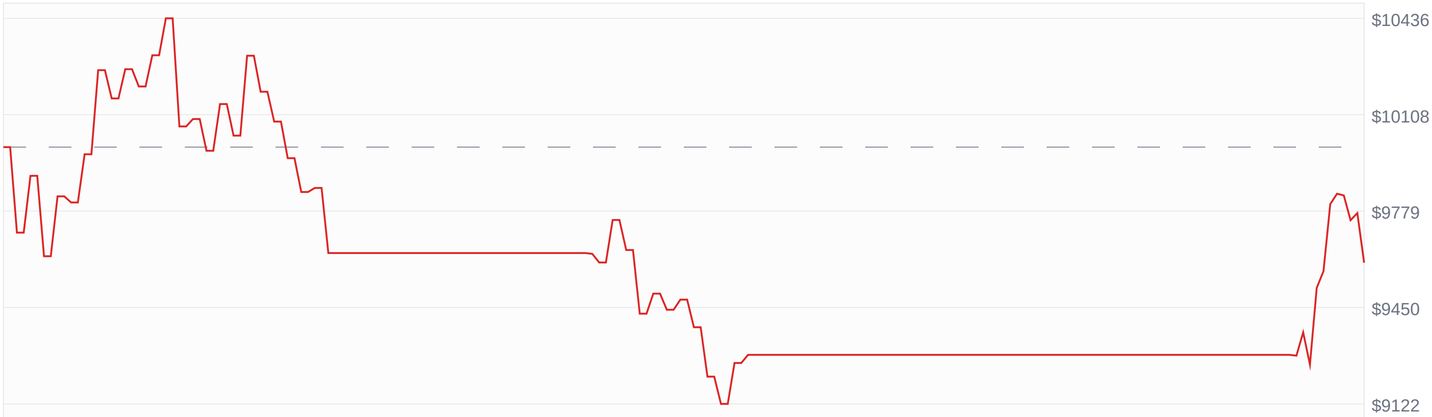
BACKTEST REPORT

Backtest #48577 · GC=F · EVO_GG1RSISNIP_v1086

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_v1086 strategy generated a negative ROI of -4% with a Sharpe ratio of -0.36 on Gold futures, indicating a failure to adapt to current market conditions. The statistical significance of this result is negligible due to only three executed trades, preventing any robust conclusion about the strategy's true edge. A maximum drawdown of 12.6% suggests that risk controls failed to preserve capital during the few active positions. The most critical next step is to increase trade frequency through parameter optimization or data expansion before drawing definitive performance conclusions.

ADDITIONAL METRICS

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

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