LATINOS TRADING

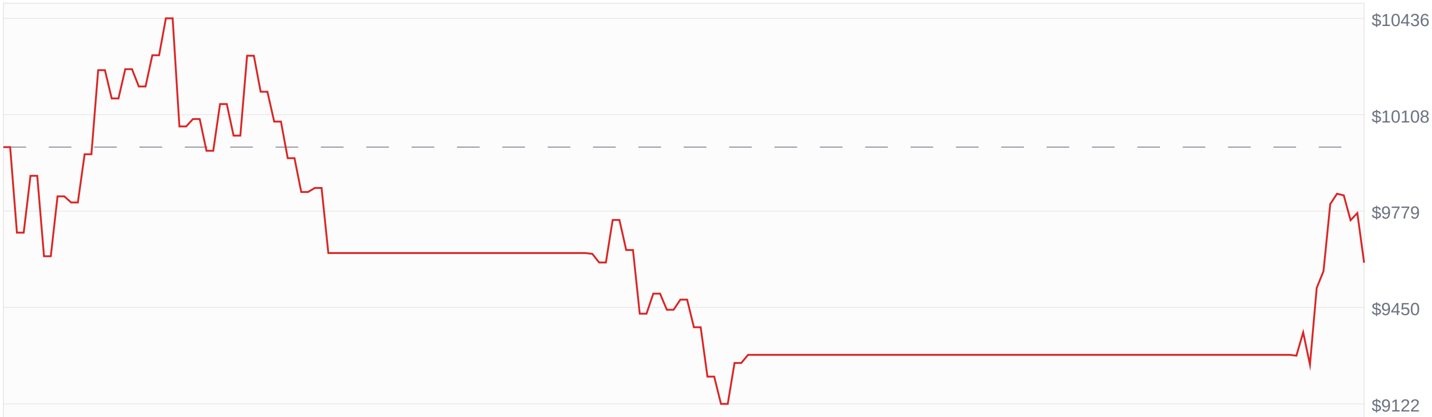
BACKTEST REPORT

Backtest #49576 · GC=F · EVO_GG1RSISNIP_v95

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_v95 strategy on gold futures produced negative returns with a weak negative Sharpe ratio of -0.36, indicating a net loss relative to risk-free rates. A win rate of 33.3% and a maximum drawdown of 12.6% suggest the entry logic failed to capture the asset's volatility, likely due to insufficient sample size across only three trades. Such a small dataset offers zero statistical confidence, rendering any performance metrics unreliable for institutional deployment. The strategy must undergo parameter optimization and be retested on a significantly larger sample size to validate robustness. Do not deploy this configuration until it demonstrates consistent profitability over a minimum of 100 simulated trades.

ADDITIONAL METRICS

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