LATINOS TRADING

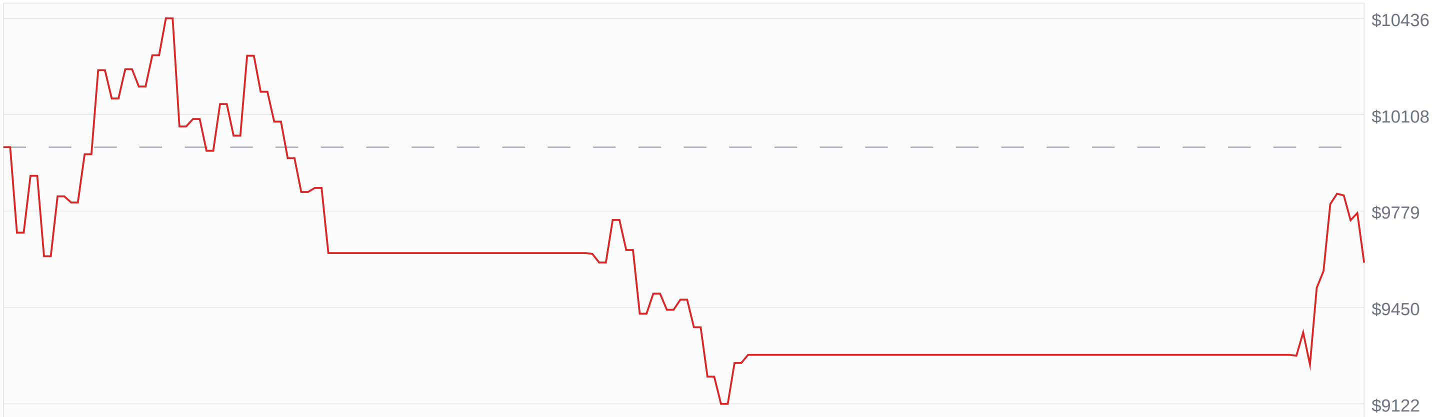
BACKTEST REPORT

Backtest #51529 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on gold futures underperformed significantly with a negative ROI and a subpar Sharpe ratio of -0.36. A win rate of 33.3% across only three trades indicates an extremely low statistical confidence level, rendering these results non-representative of long-term viability. The maximum drawdown of 12.60% suggests the logic is overly sensitive to recent market noise or regime shifts in commodity volatility. We must expand the sample size immediately by re-running the backtest over a broader historical window to validate or discard the current logic.

ADDITIONAL METRICS

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