LATINOS TRADING

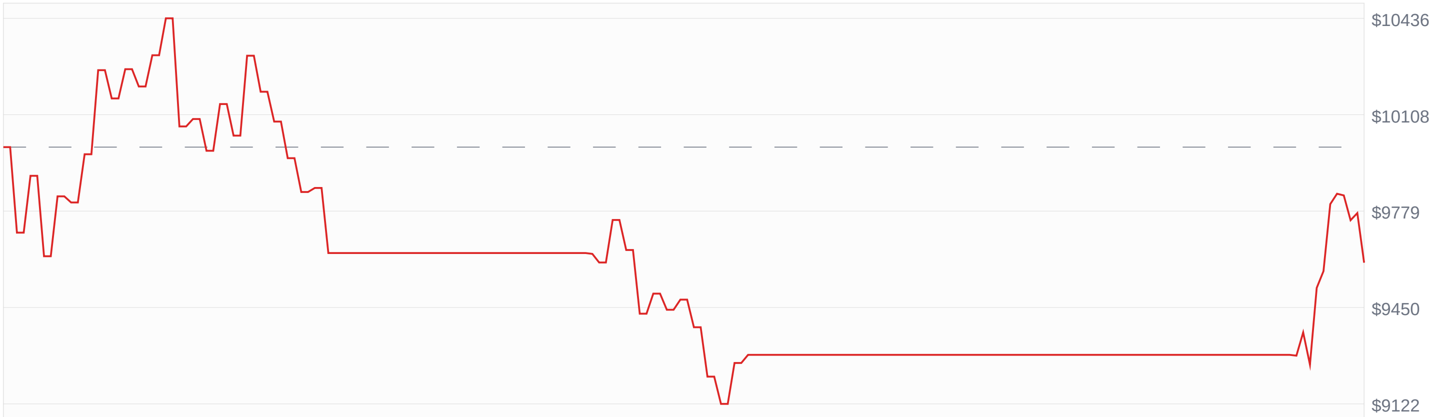
BACKTEST REPORT

Backtest #48572 · 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 failed on GC=F, delivering a -4.00% return and a negative Sharpe ratio of -0.36 driven by a mere 33.3% win rate. With only three trades executed, the sample size is statistically negligible, rendering the observed drawdown of 12.60% highly volatile and unreliable for trend assessment. The limited transaction history precludes any meaningful evaluation of risk-adjusted performance or strategy robustness under normal market conditions. We must increase trade frequency through parameter refinement or extended lookback periods before drawing definitive conclusions. The next step is to re-run the backtest with a longer historical dataset to validate if the poor performance is an anomaly or a systemic flaw.

ADDITIONAL METRICS

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