LATINOS TRADING

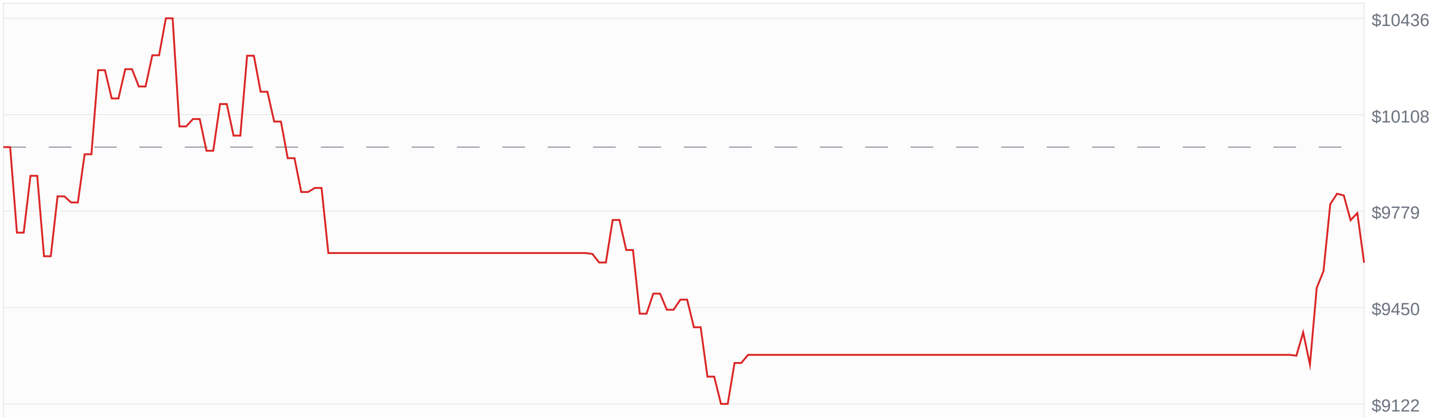
BACKTEST REPORT

Backtest #49224 · GC=F · EVO_GG1RSISNIP_v264

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_v264 strategy on Gold futures (GC=F) failed statistically, delivering a -4.00% return with a negative Sharpe ratio of -0.36 across only three trades. The strategy lost money 66.7% of the time and suffered a 12.60% maximum drawdown, indicating poor risk-adjusted performance and insufficient sample size to validate the logic. With such a low trade count, the results lack statistical confidence and likely reflect overfitting or random noise rather than a genuine edge. A concrete next step is to run a walk-forward analysis or increase the lookback period to gather more data before deploying live capital. This approach will help determine if the strategy can adapt to current market volatility without incurring further losses.

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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