LATINOS TRADING

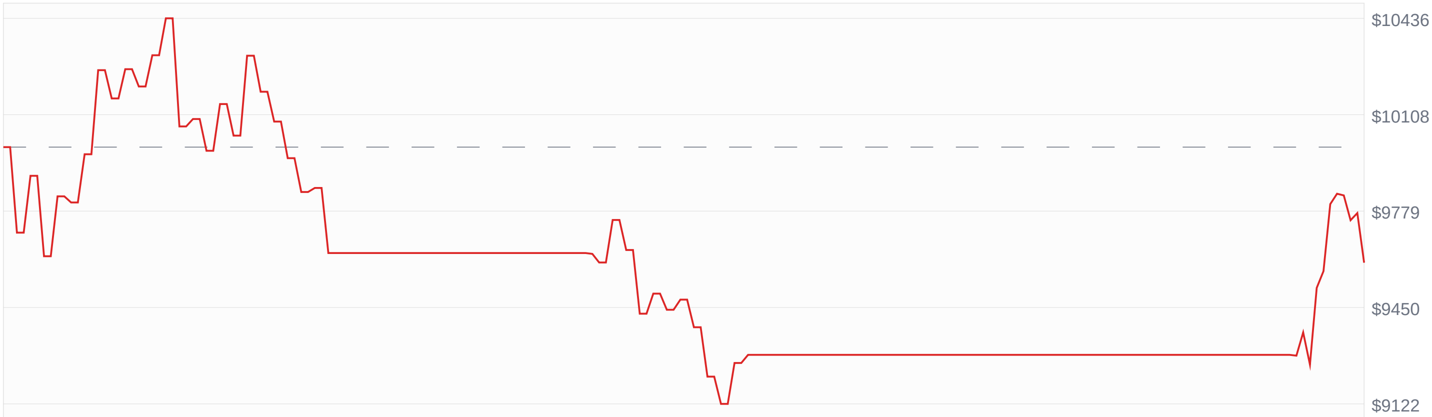
BACKTEST REPORT

Backtest #50131 · GC=F · EVO_GG1RSISNIP_v1383

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 backtest for the EVO_GG1RSISNIP_v1383 strategy on Gold futures reveals a statistically insignificant sample of only three trades, rendering the negative 4% ROI and -12.6% drawdown unreliable indicators of future performance. A win rate of 33.3% combined with a negative Sharpe ratio of -0.36 suggests the current parameter set fails to capture meaningful alpha amidst high volatility. Without sufficient trade data to calculate robust confidence intervals, these metrics could easily reverse with minor market regime shifts. The immediate next step is to widen the backtest window or adjust entry filters to generate a minimum of 50 trades for valid statistical analysis.

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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