LATINOS TRADING

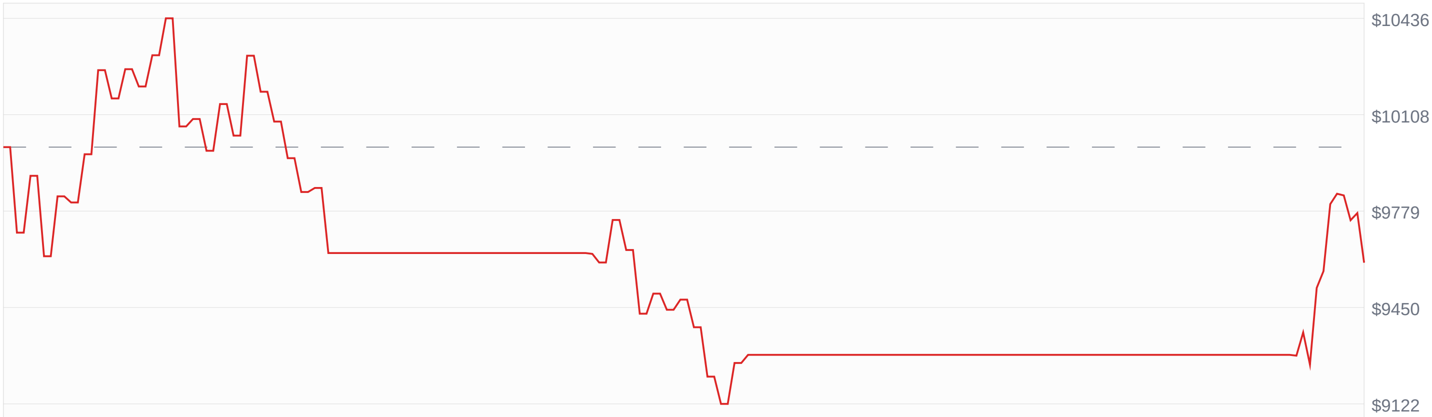
BACKTEST REPORT

Backtest #51737 · GC=F · EVO_GG1RSISNIP_v1595

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_v1595 strategy on Gold futures (GC=F) failed, delivering a negative ROI of -4.00% alongside a Sharpe ratio of -0.36. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 12.60% drawdown unreliable indicators of true performance. The strategy generated negative alpha during this period, suggesting the entry logic was poorly calibrated to current volatility regimes. We must increase the sample size by running a longer historical backtest to determine if these losses are random noise or a systematic flaw.

ADDITIONAL METRICS

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