LATINOS TRADING

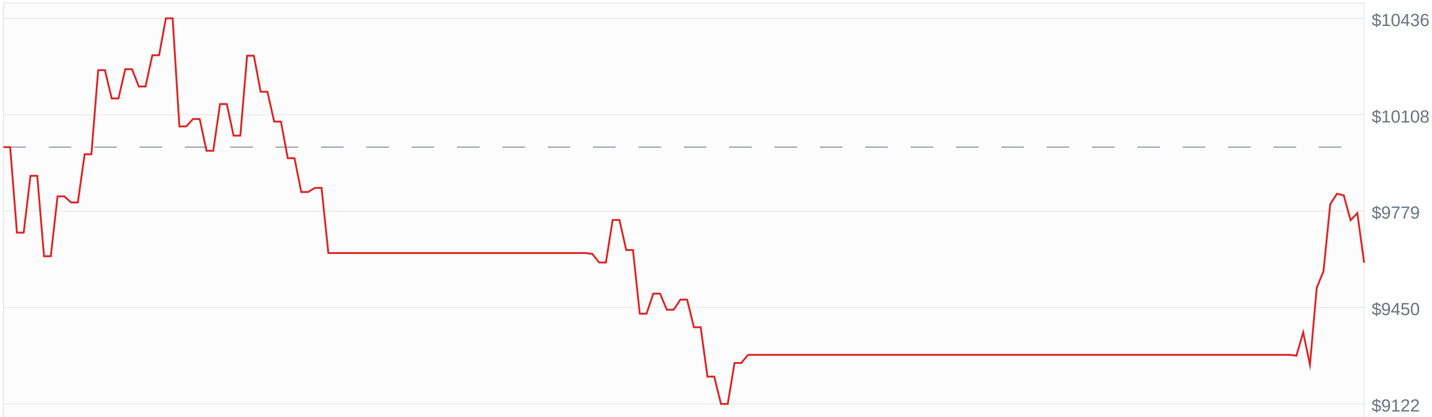
BACKTEST REPORT

Backtest #52458 · GC=F · EVO_GG1RSISNIP_v1144

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_v1144 backtest on GC=F suffered a -4.00% loss with a -0.36 Sharpe ratio, driven by a catastrophic 33.3% win rate. The strategy generated only three trades, which renders the negative drawdown of 12.60% statistically insignificant and unreliable. Such a thin sample size fails to validate the signal logic or confirm whether the loss reflects poor execution or merely random noise. We must increase sample size by adjusting entry parameters or expanding the lookback period before deploying capital. Re-running the simulation with filtered volatility conditions will clarify if the current logic survives broader market regimes.

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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