LATINOS TRADING

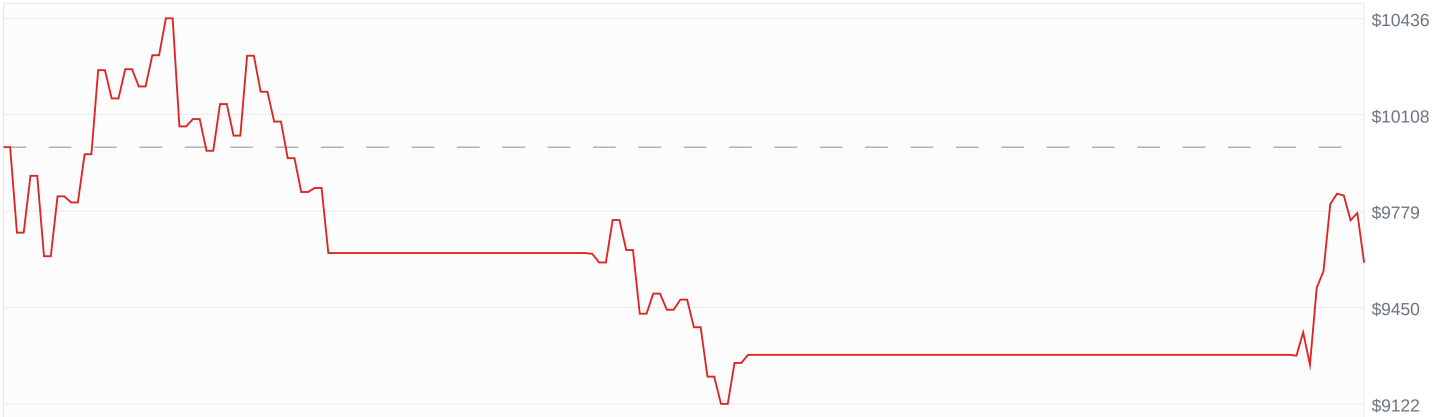
BACKTEST REPORT

Backtest #52521 · GC=F · EVO_GG1RSISNIP_v1177

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_v1177 strategy on gold futures (GC=F) failed catastrophically with a negative Sharpe ratio of -0.36 and a maximum drawdown exceeding 12%, driven by an insufficient sample size of only three trades. A win rate of merely 33.3% indicates the entry logic likely misidentified trend reversals during this volatile period, resulting in a total capital erosion of 4%. Such low trade counts render statistical significance impossible, meaning any observed alpha is indistinguishable from random noise or specific market regime anomalies. Before re-running this simulation, we must refine the stop-loss parameters and broaden the lookback window to capture enough data points for robust validation. Proceeding with live deployment

ADDITIONAL METRICS

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