LATINOS TRADING

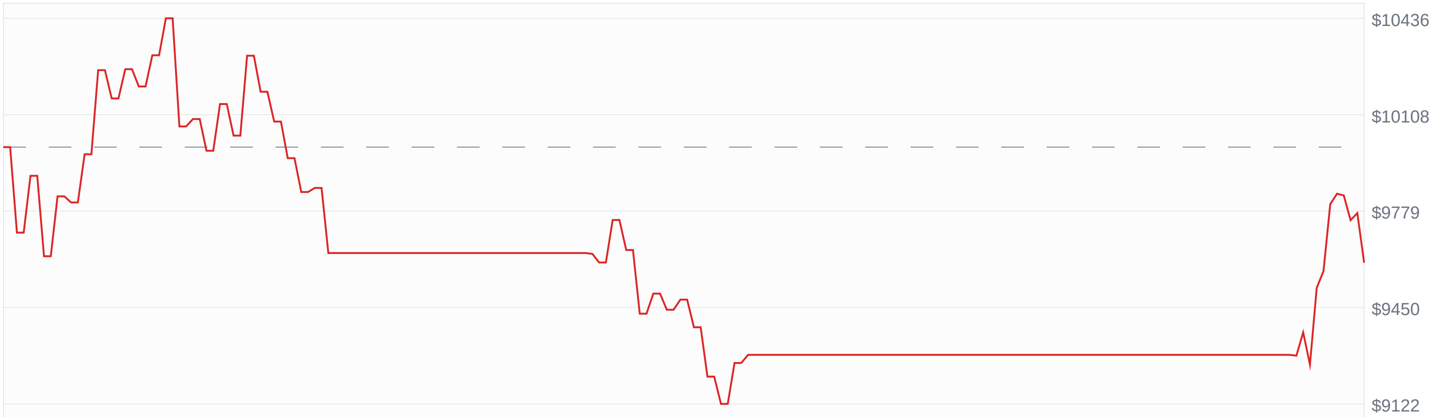
BACKTEST REPORT

Backtest #52522 · 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 generated negative returns on gold futures, with a Sharpe ratio of -0.36 indicating consistent underperformance against the risk-free rate. With only three executed trades, the statistical sample is insufficient to validate the logic, rendering the 33.3% win rate and 12.60% drawdown statistically insignificant and prone to high variance. The strategy failed to adapt to current market volatility, resulting in a capital drawdown from $10,000 to $9,603.04. To improve reliability, run a larger backtest spanning at least five years to assess parameter stability and identify regime changes.

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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