LATINOS TRADING

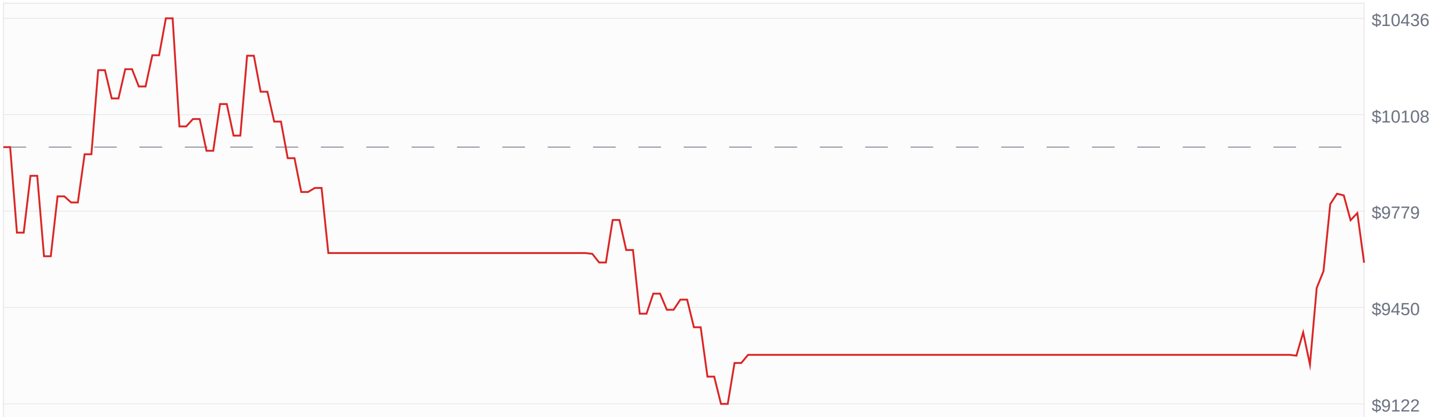
BACKTEST REPORT

Backtest #56066 · GC=F · EVO_GG1RSISNIP_v221

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_v221 strategy on GC=F underperformed with a negative ROI and a weak Sharpe ratio, driven by a meager sample of only three trades. A 33.3% win rate and a 12.60% drawdown indicate poor risk-adjusted returns and insufficient filtering against false breakouts. Statistical confidence is negligible given the tiny sample size, making any conclusions premature and highly susceptible to random variance. Immediate focus must shift to expanding the backtest period to validate signal stability across different market regimes. This data point alone does not warrant deployment or further parameter optimization without a significantly larger historical dataset.

ADDITIONAL METRICS

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

Generated 2026-09-03T01:28:20Z · latinostrading.com