LATINOS TRADING

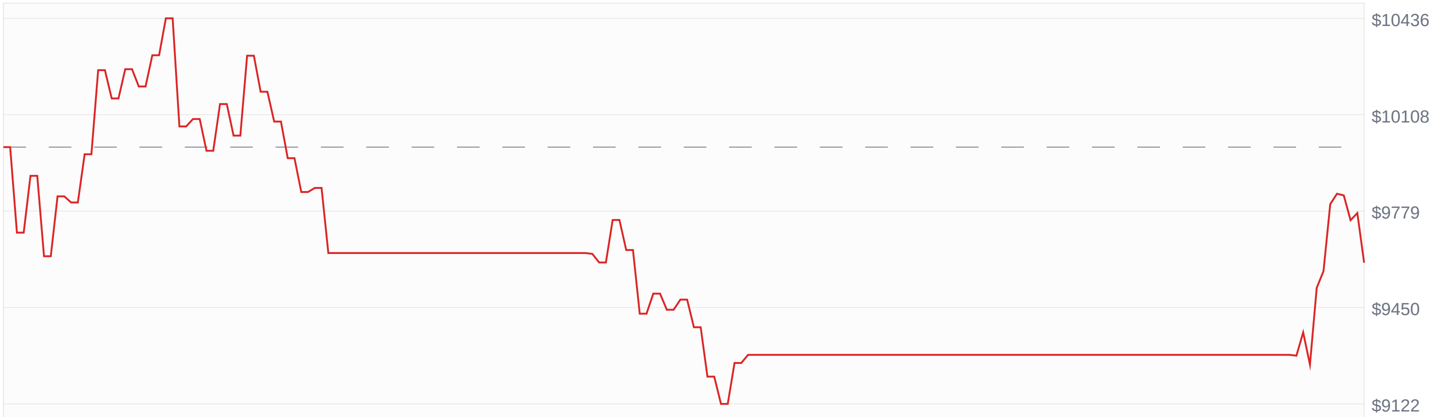
BACKTEST REPORT

Backtest #48052 · GC=F · EVO_GG1RSISNIP_v964

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_v964 strategy failed on GC=F with a negative ROI and Sharpe ratio, driven by a 33.3% win rate and a 12.60% drawdown. The sample size of only three trades renders these results statistically insignificant, as a single outlier trade could entirely dictate the performance metrics. This severe underperformance suggests the signal logic is not filtering false breakouts effectively on gold futures volatility. Before deploying capital, we must run a larger sample backtest and optimize stop-loss parameters to reduce tail risk. We will not recommend live execution until statistical robustness improves.

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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