LATINOS TRADING

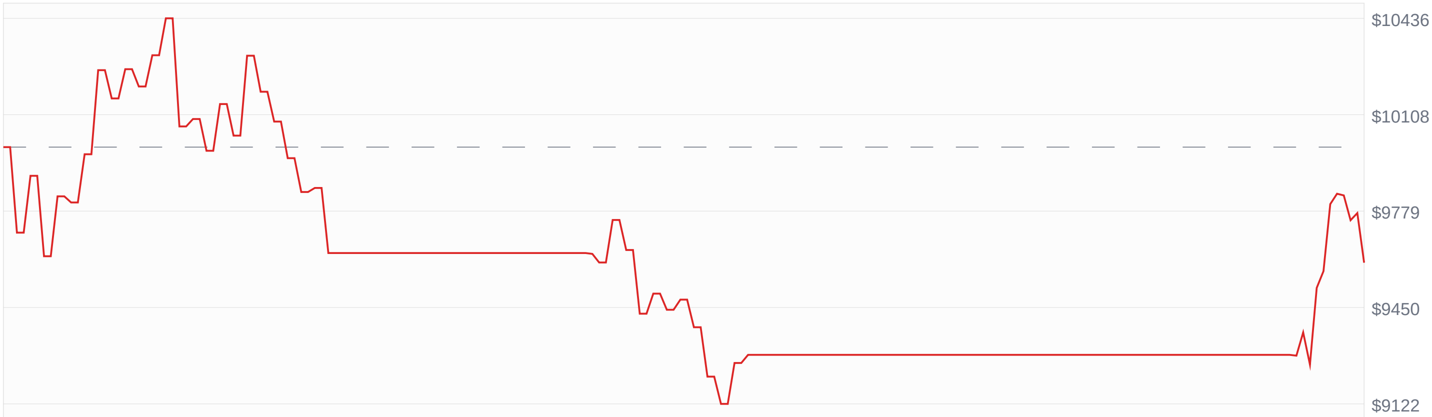
BACKTEST REPORT

Backtest #49558 · GC=F · EVO_GG1RSISNIP_v52

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_v52 strategy generated a -4.00% ROI on Gold futures with a negative Sharpe ratio of -0.36, indicating consistent underperformance relative to the risk-free rate. A mere 33.3% win rate across only three total trades reveals an extreme sample size that precludes any meaningful statistical significance or robust inference about the strategy's edge. The maximum drawdown of 12.60% suggests high volatility exposure that was not adequately offset by the limited number of successful positions. Given the insufficient trade count to validate the signal logic, the immediate next step is to execute a longer historical backtest to determine if the poor performance stems from parameter misalignment or a genuine lack of alpha.

ADDITIONAL METRICS

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