LATINOS TRADING

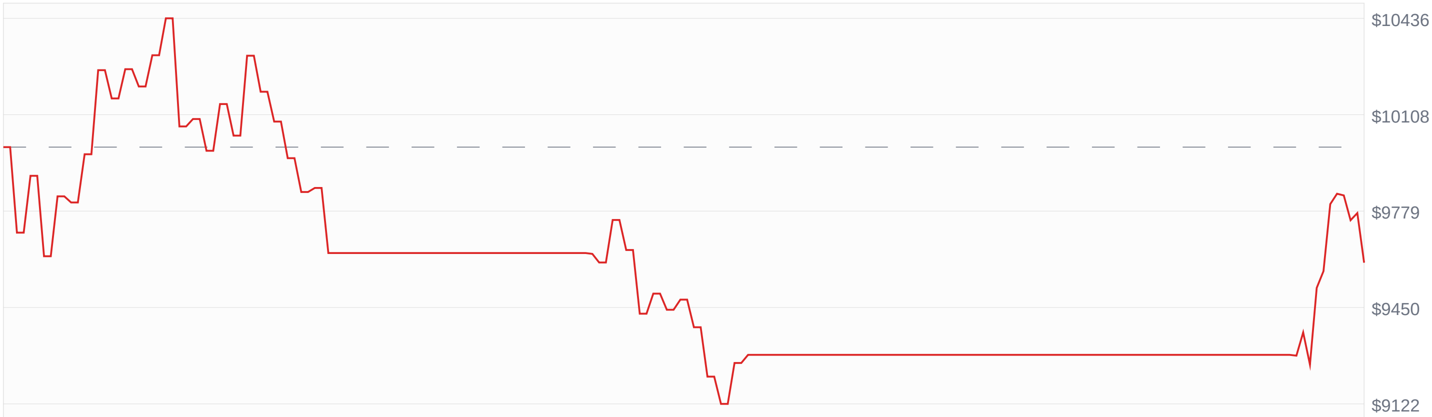
BACKTEST REPORT

Backtest #49604 · GC=F · EVO_GG1RSISNIP_v1595

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_v1595 strategy on GC=F underperformed significantly, delivering a -4.00% return with a negative Sharpe ratio of -0.36 across only three trades. The 33.3% win rate and 12.60% maximum drawdown suggest the logic fails to capture meaningful alpha in the current gold futures regime. With such a small sample size, these results lack statistical confidence and could be noise rather than a definitive failure. However, the negative directional bias indicates a need to recalibrate entry filters or reduce leverage before redeployment. The next logical step is to backtest a modified version with wider stop-losses to evaluate resilience during volatility spikes.

ADDITIONAL METRICS

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