LATINOS TRADING

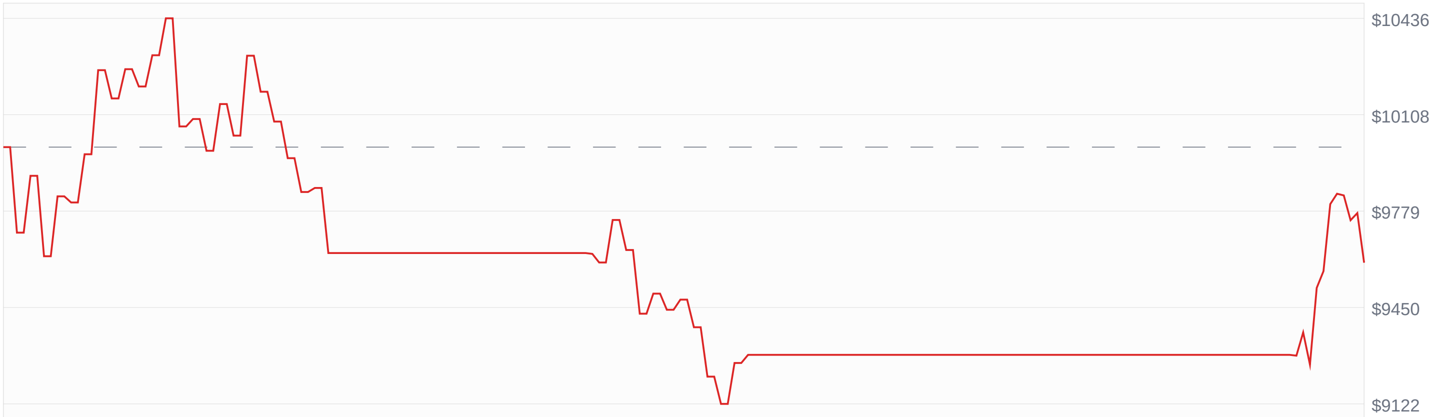
BACKTEST REPORT

Backtest #49916 · GC=F · EVO_GG1RSISNIP_v1301

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_v1301 backtest on GC=F yielded a -4.00% ROI with a Sharpe ratio of -0.36, indicating a strategy that failed to capture value during this specific sample. With only three executed trades, the statistical noise overwhelms any potential signal, rendering the 33.3% win rate and 12.60% maximum drawdown statistically insignificant. A sample of this size cannot support deployment, as the results lack the robustness required for institutional confidence or risk modeling. The next logical step is to expand the look-back period or adjust entry filters to increase trade frequency and validate the strategy's edge. Until a larger sample size demonstrates consistent risk-adjusted returns, this configuration remains purely theoretical.

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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