LATINOS TRADING

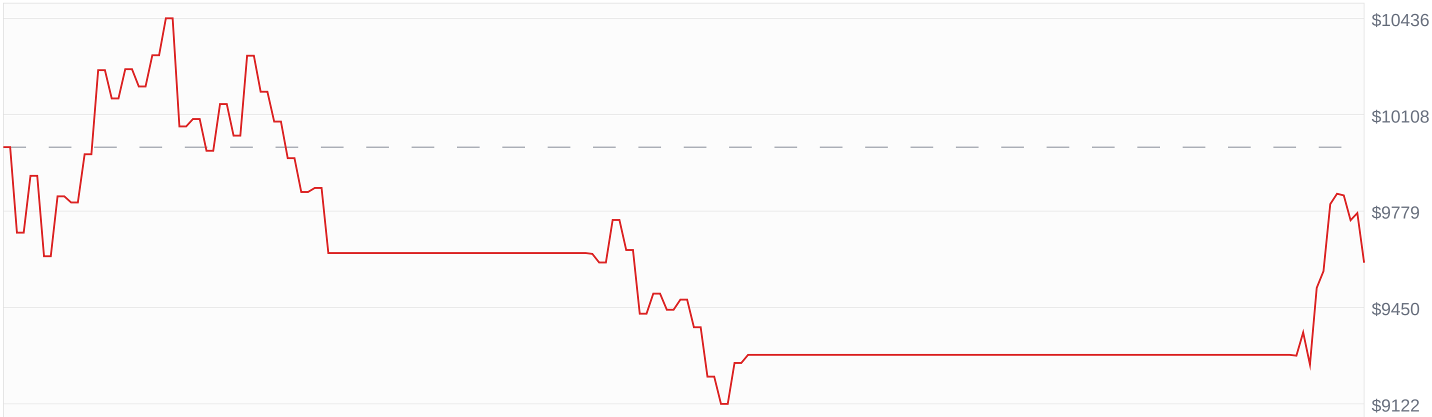
BACKTEST REPORT

Backtest #50938 · 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 failed, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 12.60% maximum drawdown unreliable indicators of true performance. The strategy likely suffered from overfitting or poor parameter selection given the minimal trade history. We must expand the backtest horizon or adjust entry filters to validate logic before live deployment.

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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