LATINOS TRADING

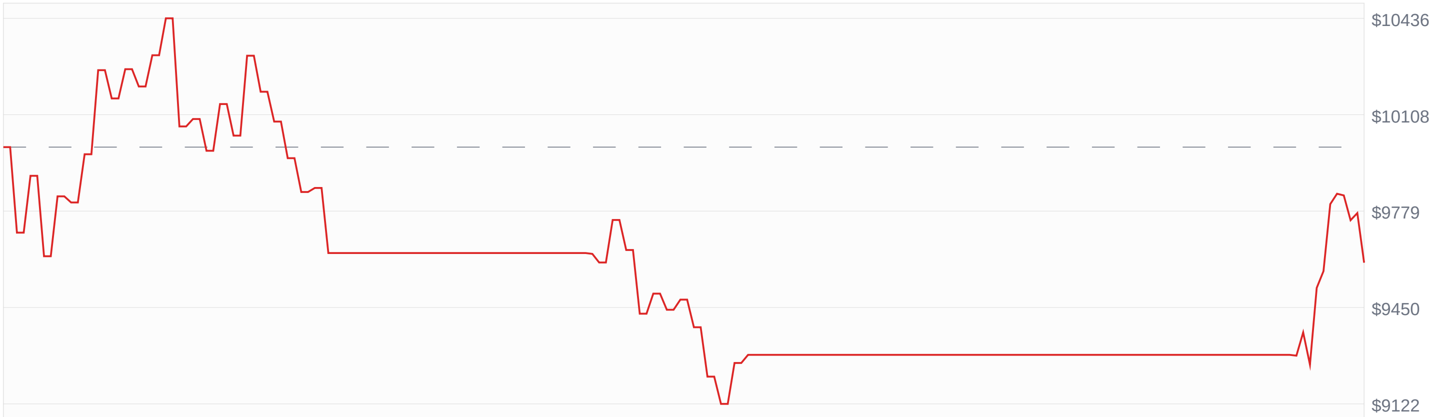
BACKTEST REPORT

Backtest #51025 · GC=F · EVO_GG1RSISNIP_v893

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_v893 strategy on GC=F underperformed, delivering a -4.0% ROI and a negative Sharpe ratio of -0.36. With only three executed trades, the 33.3% win rate and 12.6% maximum drawdown lack statistical significance, rendering the results highly volatile and unreliable. The strategy failed to capture the primary trend, likely due to insufficient filtering or poor entry timing relative to current volatility. Future iterations must increase trade frequency to validate parameters and reduce the impact of outlier events. The immediate next step is to re-optimize entry thresholds using a larger historical sample before redeployment.

ADDITIONAL METRICS

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