LATINOS TRADING

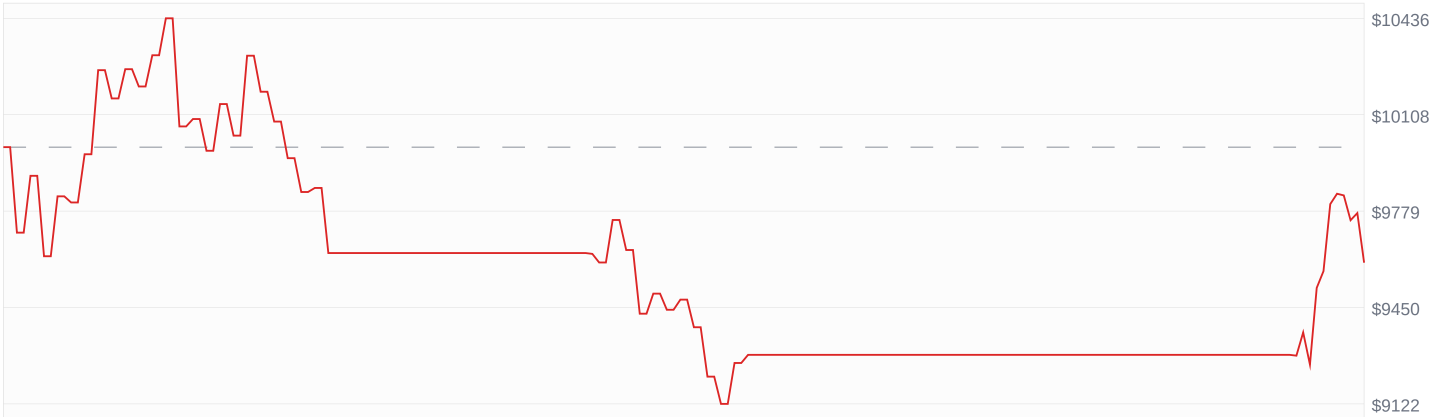
BACKTEST REPORT

Backtest #51705 · 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 failed on gold futures, delivering a -4.00% return with a negative Sharpe ratio of -0.36. Only three trades occurred, creating a statistically insignificant sample that renders the 33.3% win rate and 12.60% drawdown unreliable for institutional deployment. The strategy lacks sufficient robustness to survive varying market regimes given the severe underperformance and minimal trade count. We must expand the out-of-sample testing window and increase trade frequency before considering any parameter adjustments. This approach requires rigorous stress testing across multiple decades of data to validate its viability.

ADDITIONAL METRICS

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