LATINOS TRADING

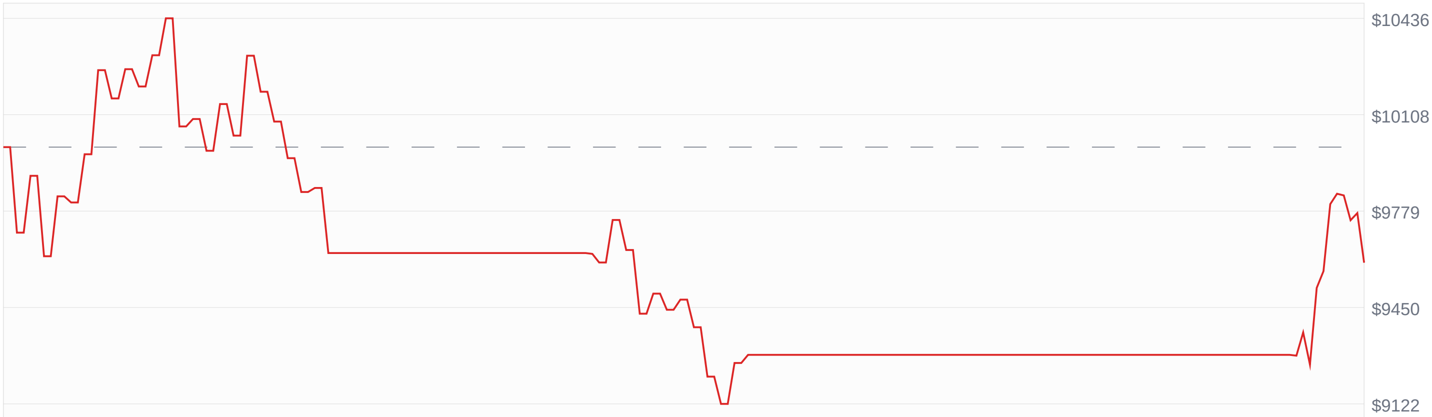
BACKTEST REPORT

Backtest #52092 · GC=F · EVO_GG1RSISNIP_v422

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_v422 strategy on GC=F generated a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating clear underperformance relative to a risk-free asset. A win rate of only 33.3% across a mere three trades suggests the sample size is insufficient to validate any statistical edge, as the results are dominated by stochastic noise. The maximum drawdown of 12.60% highlights significant vulnerability during the few execution instances, likely due to poor stop-loss placement in a volatile gold futures environment. Without a larger historical dataset, we cannot determine if the failure stems from flawed logic or merely bad luck within a narrow timeframe. The immediate next step is to expand the backtest window and increase trade

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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