LATINOS TRADING

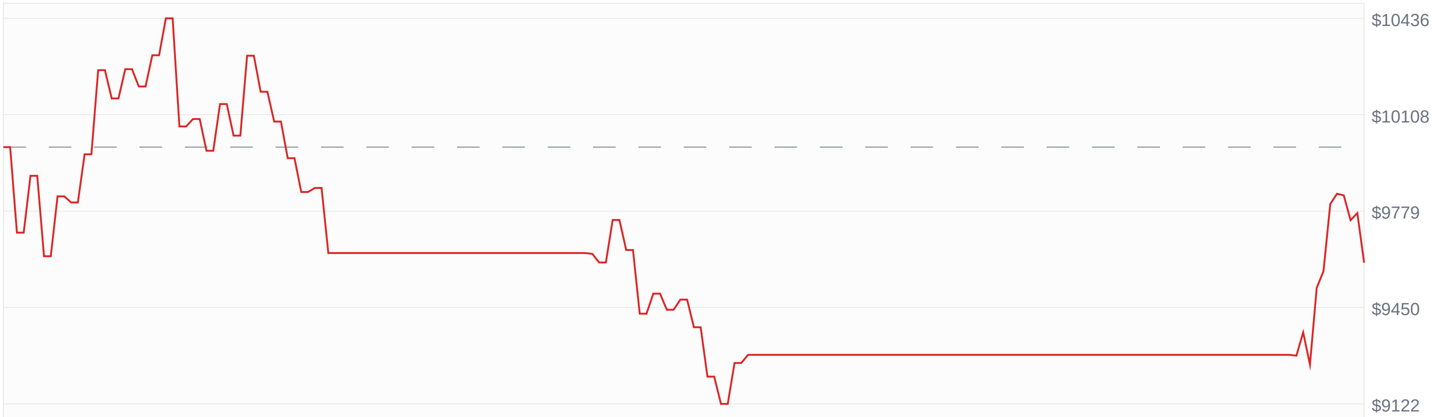
BACKTEST REPORT

Backtest #52798 · GC=F · EVO_GG1RSISNIP_v1326

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_v1326 strategy on GC=F failed to generate alpha, delivering a negative ROI of -4.00% and a poor Sharpe ratio of -0.36. With only three executed trades, the statistical signal is too weak to distinguish between noise and genuine market inefficiency. The strategy suffered a maximum drawdown of 12.60%, indicating excessive risk exposure relative to the minimal sample size. The 33.3% win rate suggests the entry logic lacks sufficient filtering for the current gold futures environment. The immediate next step is to expand the backtest window to accumulate more data points before deploying live capital.

ADDITIONAL METRICS

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