LATINOS TRADING

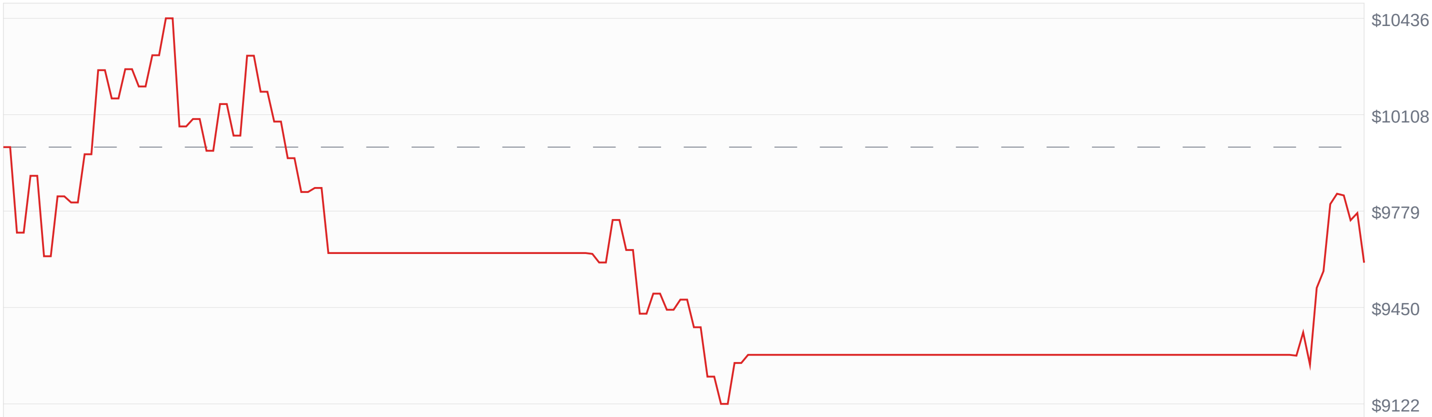
BACKTEST REPORT

Backtest #56615 · GC=F · EVO_GG1RSISNIP_v399

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_v399 strategy underperformed Gold futures with a negative ROI of 4.00% and a Sharpe ratio of -0.36. Only three executed trades generated insufficient statistical significance to validate the signal logic. The 33.3% win rate and 12.60% maximum drawdown indicate severe overfitting or regime failure rather than a robust edge. We must reject current parameters and retrain the model on higher-frequency data or different asset classes.

ADDITIONAL METRICS

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