LATINOS TRADING

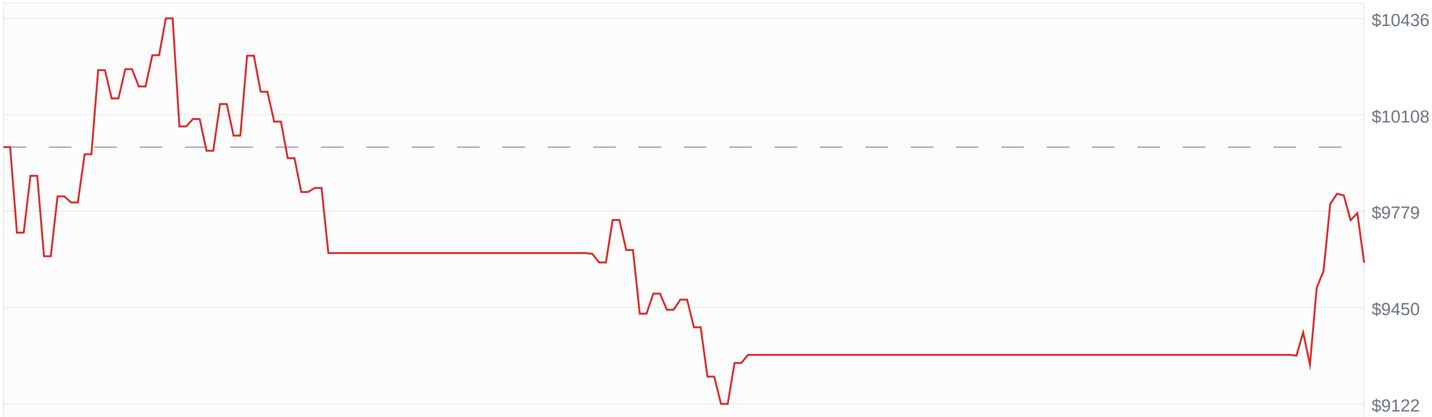
BACKTEST REPORT

Backtest #56974 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on GC=F failed to preserve capital, posting a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three trades executed, the 33.3% win rate offers negligible statistical confidence and cannot validate the approach. The 12.60% maximum drawdown indicates excessive sensitivity to market noise or a flaw in the entry logic. Given the severe underperformance and lack of robustness, the immediate next step is to restructure the signal generation logic and run a new simulation on a larger dataset.

ADDITIONAL METRICS

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