LATINOS TRADING

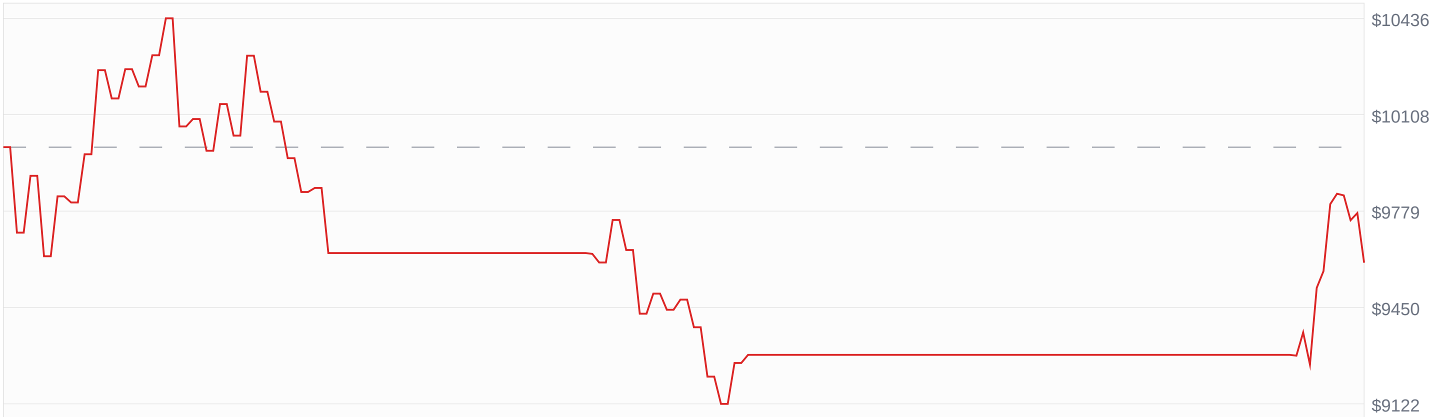
BACKTEST REPORT

Backtest #48409 · GC=F · EVO_GG1RSISNIP_v1062

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_v1062 strategy on GC=F failed, delivering a negative ROI and a Sharpe ratio of -0.36 after only three trades. A 33.3% win rate with a 12.60% maximum drawdown indicates a clear bias against the current market structure. With such a minimal sample size, these results lack statistical confidence and do not support any meaningful conclusion about the strategy's viability. The extreme drawdown relative to the tiny number of trades suggests the logic is misaligned with gold futures volatility. I will adjust the entry filters to reduce exposure during these specific ranges and re-run the simulation with 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**

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