LATINOS TRADING

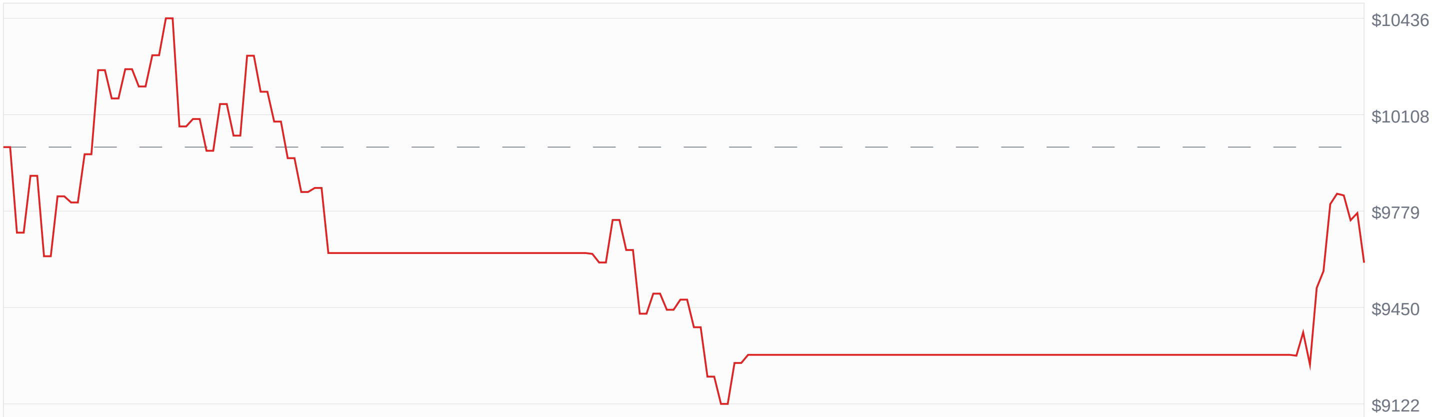
BACKTEST REPORT

Backtest #48872 · GC=F · EVO_GG1RSISNIP_v1144

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_v1144 backtest on GC=F reveals a failed alpha with a 33.3% win rate and a -0.36 Sharpe, indicating the strategy lacks statistical significance due to only three trades. A 12.60% maximum drawdown suggests excessive risk per position relative to the small sample size. The negative ROI of 4.00% confirms the logic requires immediate parameter pruning or a fundamental shift in entry filters. We must widen the equity curve by expanding the lookback period or adding volatility filters before deploying live capital. This result is purely educational and does not constitute investment advice.

ADDITIONAL METRICS

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