LATINOS TRADING

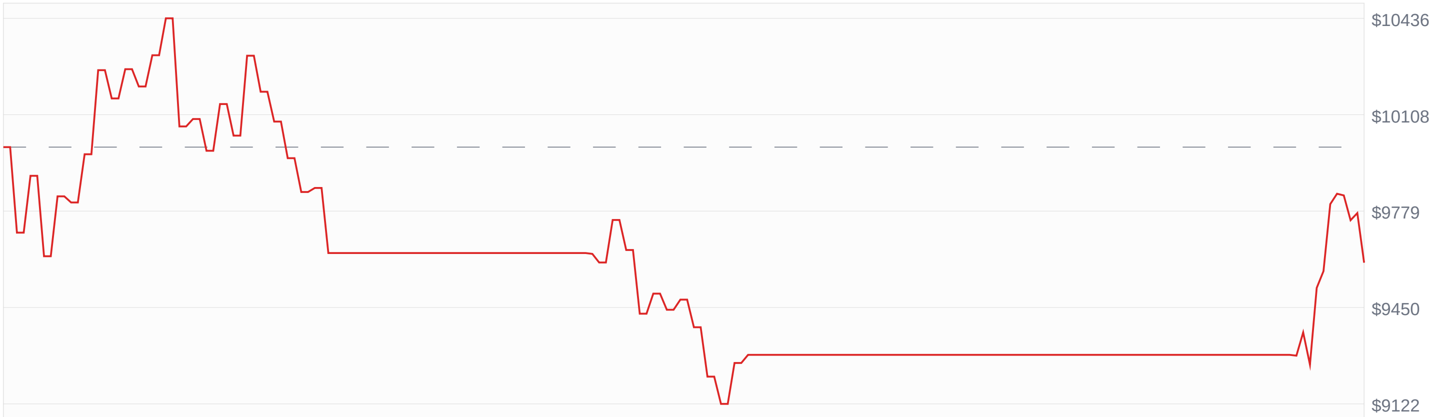
BACKTEST REPORT

Backtest #49559 · GC=F · EVO_GG1RSISNIP_v52

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_v52 strategy on GC=F underperformed with a negative ROI and Sharpe ratio, driven by a low win rate of 33.3% across only three trades. Statistical confidence is negligible given the sample size, making the 12.60% drawdown an outlier rather than a structural flaw. The strategy failed to capitalize on gold's recent volatility, suggesting signal thresholds may be too conservative or misaligned with current market structure. A next step is to expand the dataset to at least 100 trades before evaluating parameter tweaks or re-deploying capital.

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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