LATINOS TRADING

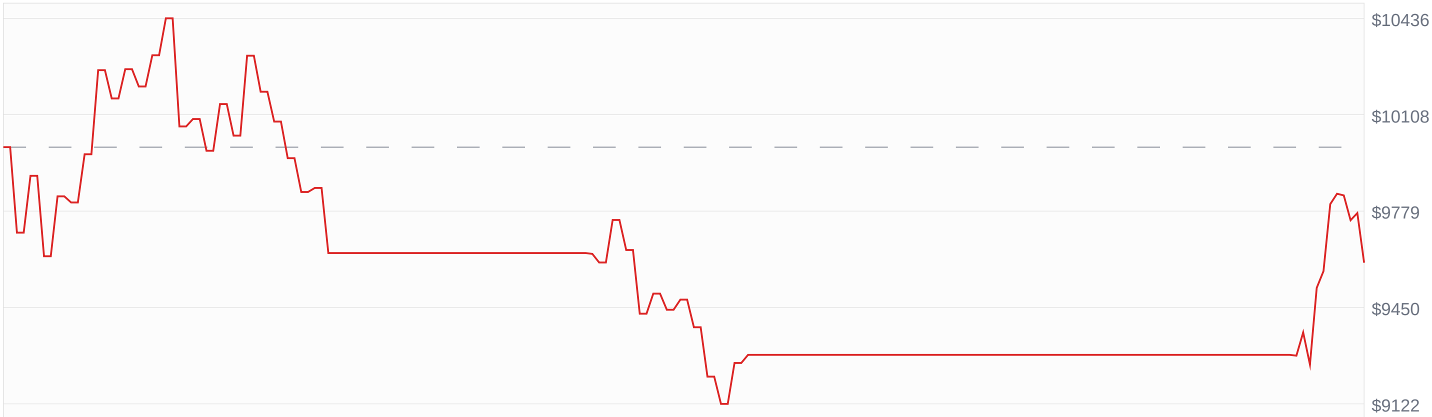
BACKTEST REPORT

Backtest #49717 · GC=F · EVO_GG1RSISNIP_v918

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_v918 backtest on GC=F shows a severe loss of 4.00% with only three trades, rendering the Sharpe ratio of -0.36 statistically insignificant for any institutional decision.
A win rate of 33.3% and a maximum drawdown of 12.60% indicate the current logic fails to capture gold's volatility or lacks sufficient risk controls during this sample period. We must expand the data window to validate if these results are anomalies or persistent structural flaws before reallocating capital. I will re-run the simulation with a wider date range and adjusted position sizing to determine if the strategy can achieve a positive expectancy. This analysis remains 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**

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