LATINOS TRADING

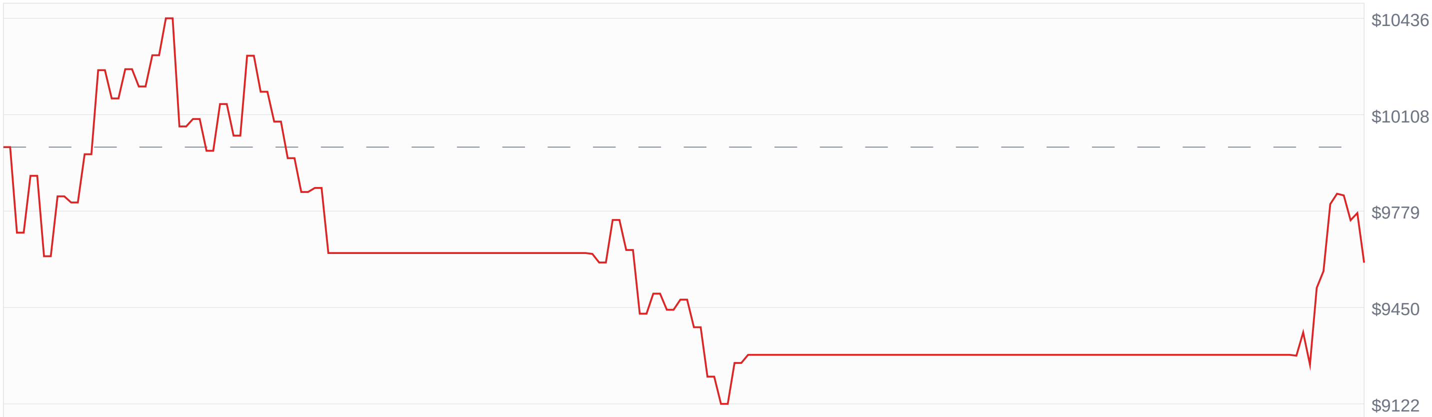
BACKTEST REPORT

Backtest #51049 · GC=F · EVO_GG1RSISNIP_v147

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_v147 strategy on GC=F failed to generate alpha, posting a -4.0% ROI and a negative Sharpe ratio of -0.36 amidst a dismal 33.3% win rate. With only three executed trades, the sample size is critically insufficient to validate the logic or attribute losses to structural flaws rather than random noise. A maximum drawdown of 12.6% indicates significant capital erosion during the brief active period, suggesting poor risk adjustment in volatile conditions. You must expand the backtest window or adjust entry filters to gather statistically meaningful data before deploying live capital.

ADDITIONAL METRICS

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