LATINOS TRADING

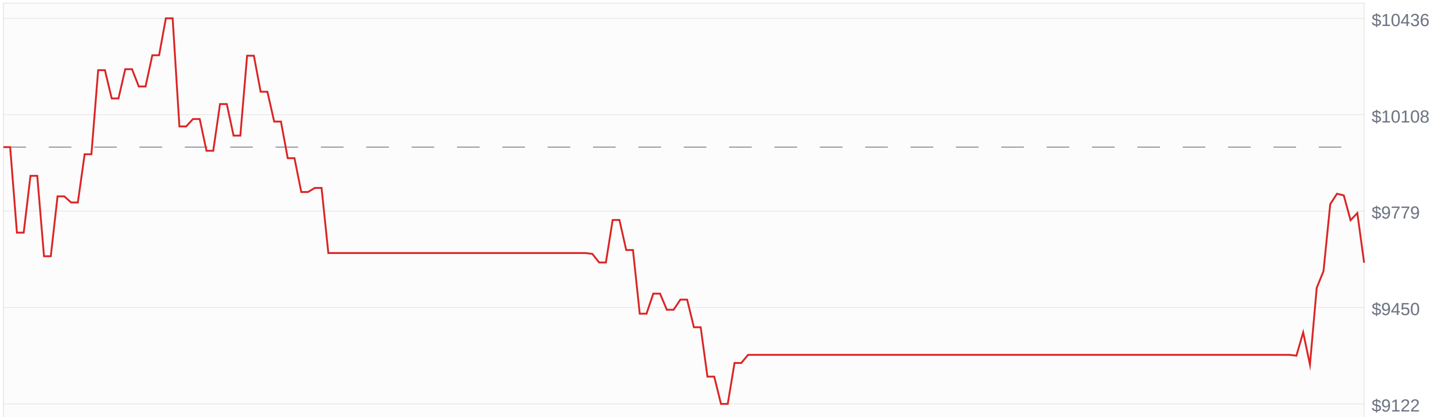
BACKTEST REPORT

Backtest #52338 · 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 backtest on GC=F failed to generate alpha, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three executed trades, the statistical sample is insufficient to confirm whether the 33.3% win rate reflects a genuine strategy flaw or simply random noise. The maximum drawdown of 12.60% suggests excessive volatility for this specific parameter set. Consequently, the current configuration lacks the robustness required for institutional deployment. The next logical step is to broaden the backtesting window to secure a statistically significant sample size before re-evaluating the strategy.

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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