LATINOS TRADING

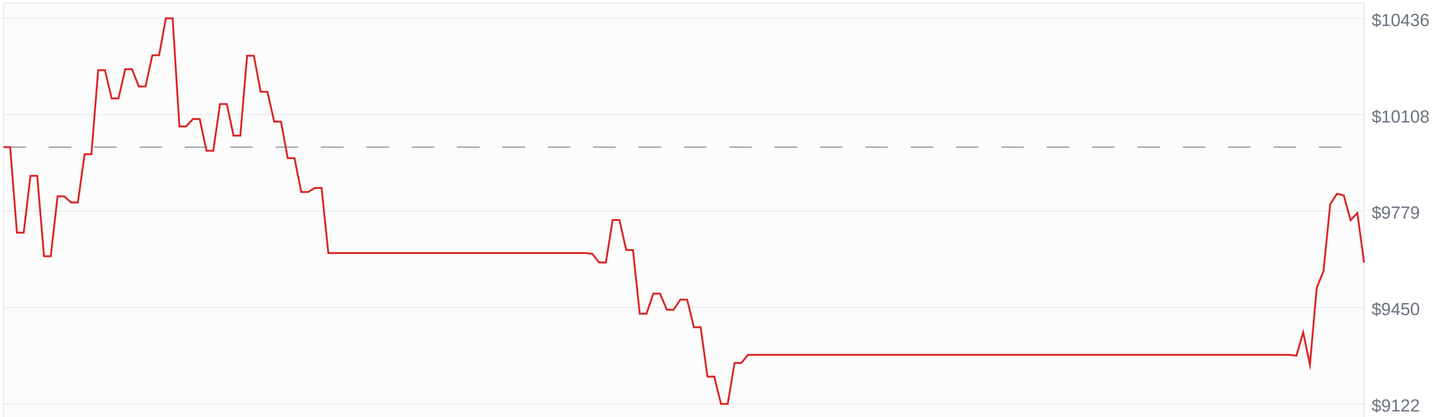
BACKTEST REPORT

Backtest #52368 · GC=F · EVO_GG1RSISNIP_v1086

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_v1086 strategy on gold futures failed catastrophically, delivering a -4.00% ROI and negative Sharpe ratio of -0.36. With only three trades executed, the 12.60% maximum drawdown and 33.3% win rate are statistically insignificant and likely noise rather than a genuine edge. The sample size is far too small to draw any meaningful conclusions about the strategy's robustness or viability for live deployment. Immediate action requires expanding the backtest window to validate logic and recalibrating parameters to address the severe drawdown risk.

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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