LATINOS TRADING

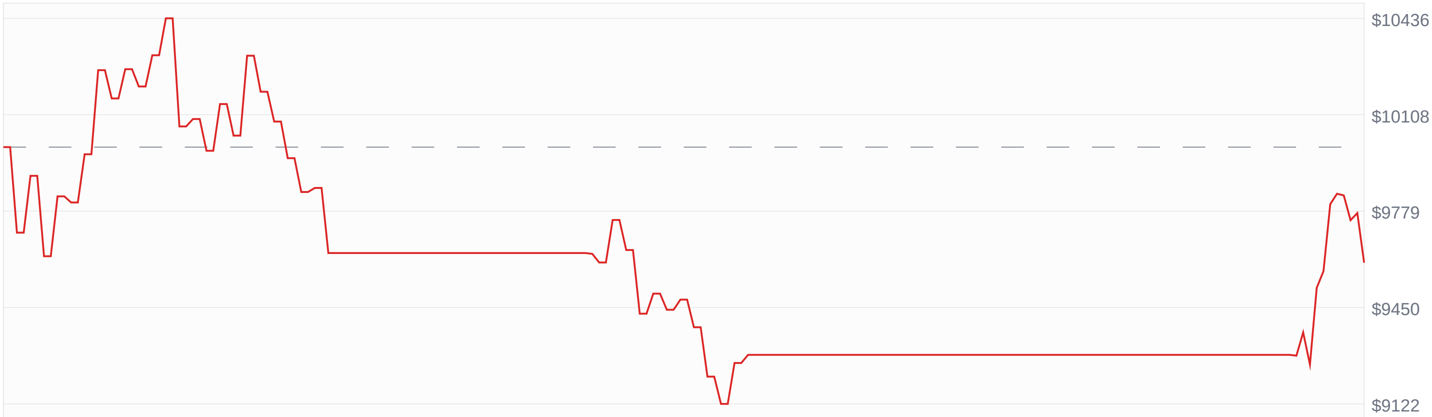
BACKTEST REPORT

Backtest #53902 · GC=F · EVO_GG1RSISNIP_v1563

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 backtest of the EVO_GG1RSISNIP_v1563 strategy on gold futures (GC=F) shows a -4.00% return with a 33.3% win rate, indicating severe underperformance. Only three trades were executed, creating a statistically insignificant sample size that prevents any reliable inference on the strategy's robustness. The sharp -0.36 Sharpe ratio and 12.60% maximum drawdown suggest the risk model failed during this specific volatility regime. Such limited data points usually stem from overly restrictive entry filters or insufficient capital allocation. Re-running the simulation with expanded lookback periods or relaxing entry conditions is necessary to validate the approach.

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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