LATINOS TRADING

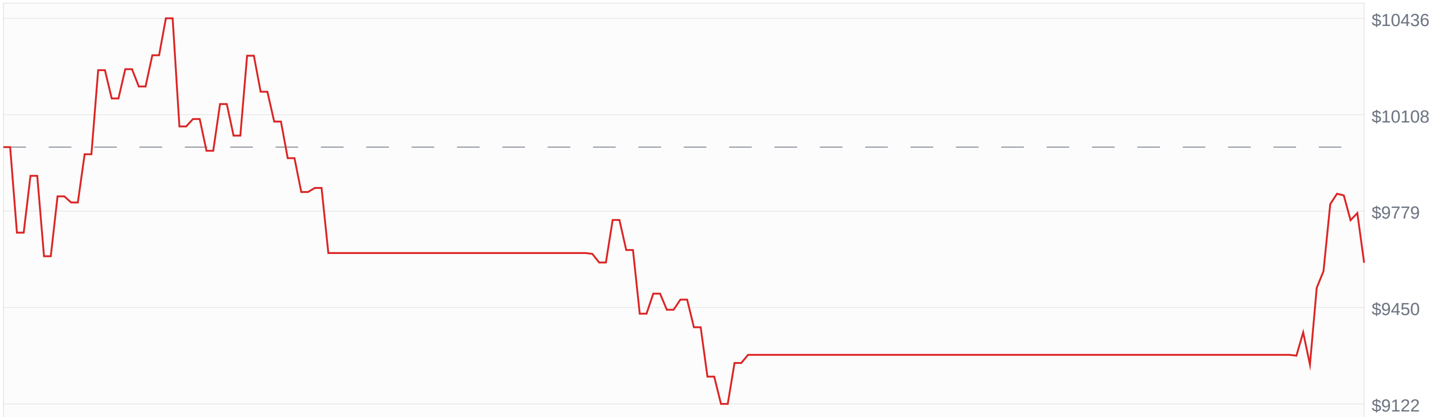
BACKTEST REPORT

Backtest #56821 · GC=F · EVO_GG1RSISNIP_v264

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_v264 backtest on gold futures produced a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating the strategy failed to generate risk-adjusted alpha. The extremely low trade count of three and a 33.3% win rate suggest statistical insignificance, making the -12.60% drawdown unreliable for performance evaluation. This underperformance likely stems from overfitting to noise rather than capturing genuine market regimes in the current commodity environment. Before redeploying capital, we must expand the sample size through longer historical windows or adjust entry filters to reduce false signals. The immediate next step is a parameter optimization study focusing on stop-loss placement to better manage volatility in

ADDITIONAL METRICS

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