LATINOS TRADING

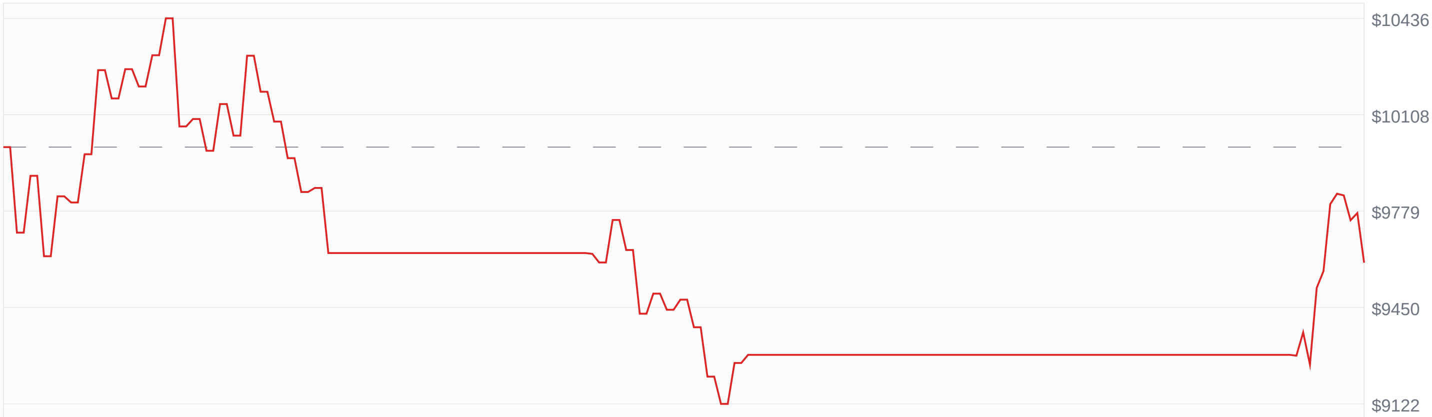
BACKTEST REPORT

Backtest #57069 · GC=F · EVO_GG1RSISNIP_v395

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_v395 strategy on GC=F failed decisively, posting negative returns and a negative Sharpe ratio due to three consecutive losing trades. With only three trades executed, statistical significance is absent, and the 12.60% drawdown reflects extreme volatility rather than robustness. The strategy lacks a consistent edge, as evidenced by a mere 33.3% win rate and capital erosion. Before redeployment, the signal logic requires fundamental review to filter out false breakouts. Focus first on increasing the sample size through parameter optimization to validate the edge.

ADDITIONAL METRICS

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