LATINOS TRADING

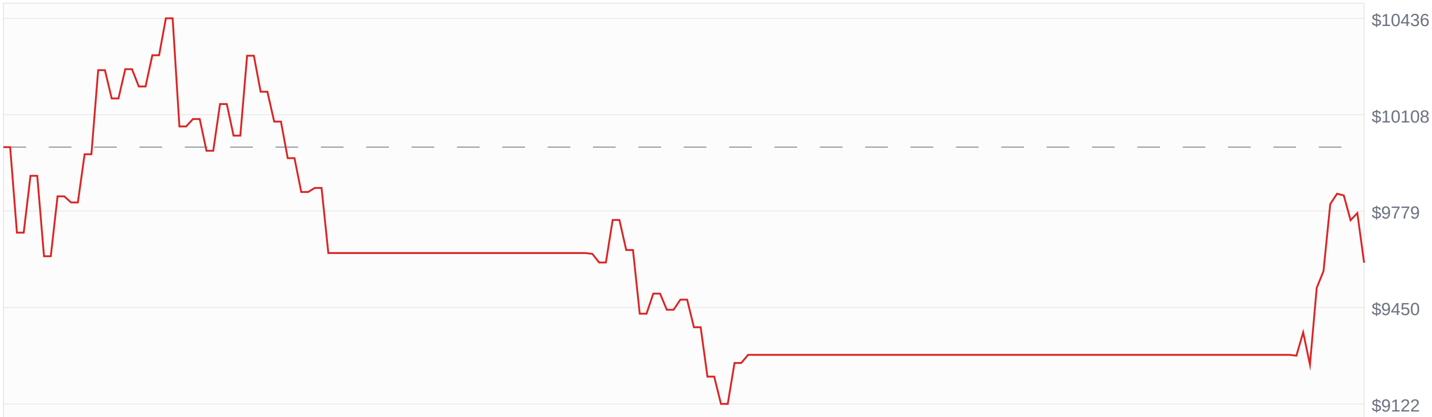
BACKTEST REPORT

Backtest #49541 · GC=F · EVO_GG1RSISNIP_v12

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_v12 backtest on Gold futures shows a significant underperformance, delivering a -4.00% return and a negative Sharpe ratio of -0.36 amidst a severe 12.60% maximum drawdown. With only three total trades executed, the statistical sample is too small to confirm strategy failure, likely reflecting an overfitting issue or extreme market volatility during the test period. The 33.3% win rate indicates that losses outweighed gains, suggesting the entry logic failed to capture meaningful alpha in this specific session. We must expand the test window to accumulate sufficient trade data before concluding the strategy is flawed. Re-running the simulation with adjusted stop-loss parameters and a longer historical dataset is the immediate

ADDITIONAL METRICS

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