LATINOS TRADING

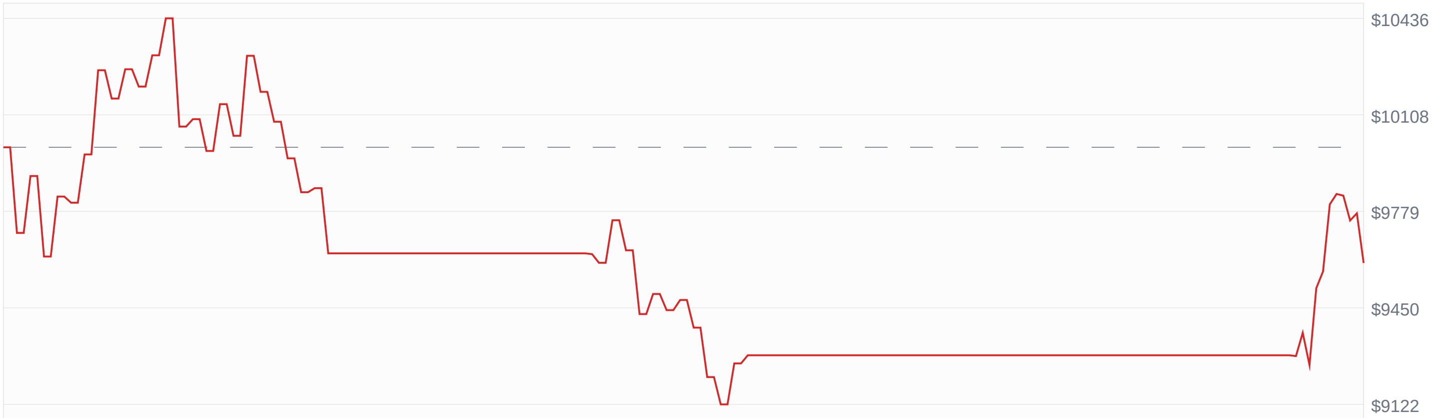
BACKTEST REPORT

Backtest #52016 · GC=F · EVO_GG1RSISNIP_v918

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_v918 strategy on Gold futures delivered a negative return of 4.00% with a Sharpe ratio of -0.36, indicating a clear underperformance against the risk-free rate. With only three trades executed, the statistical significance is negligible, and the 33.3% win rate offers no reliable evidence of a flawed logic versus mere random variance. The 12.60% maximum drawdown suggests poor risk control during specific volatility spikes, making the strategy currently unviable for institutional deployment. Before further iteration, you must expand the sample size to at least 50 trades to validate whether the loss stems from structural defects or transient market noise. The immediate next step is to re-run the backtest with adjusted stop-loss

ADDITIONAL METRICS

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

Generated 2026-09-02T08:39:42Z · latinostrading.com