LATINOS TRADING

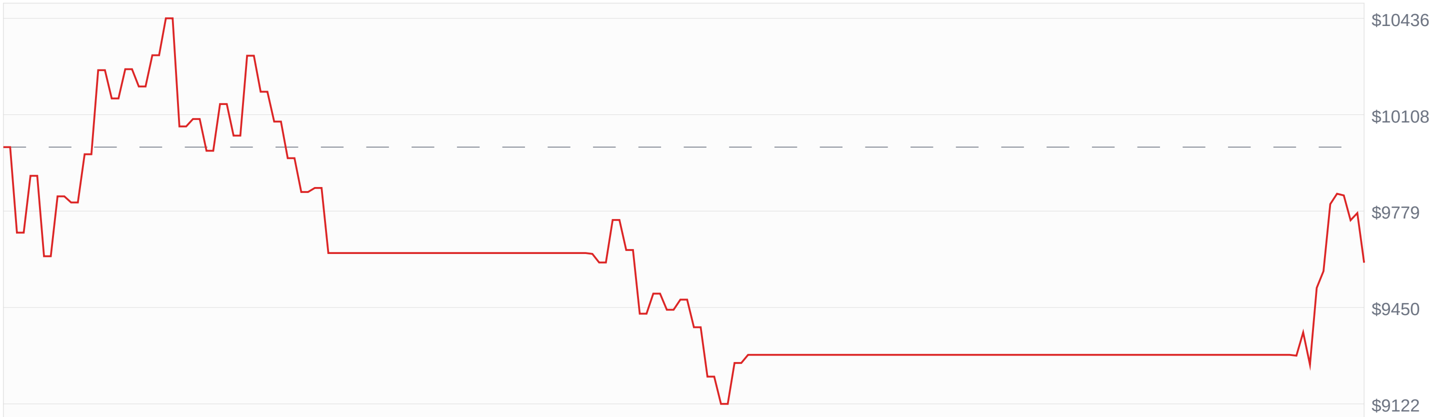
BACKTEST REPORT

Backtest #49917 · GC=F · EVO_GG1RSISNIP_v1301

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 for EVO_GG1RSISNIP_v1301 on GC=F yielded a -4.00% ROI with a Sharpe ratio of -0.36, indicating significant underperformance relative to a risk-free rate. A 33.3% win rate across only three trades provides insufficient statistical confidence to validate the strategy's robustness or generalizability. The 12.60% maximum drawdown suggests the approach failed to adequately filter out adverse price moves during this specific simulation period. Given the minimal trade count, any apparent logic is likely overfitting to noise rather than capturing a genuine market edge. The immediate next step is to expand the lookback period and increase trade frequency to gather enough data points for meaningful performance analysis.

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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