LATINOS TRADING

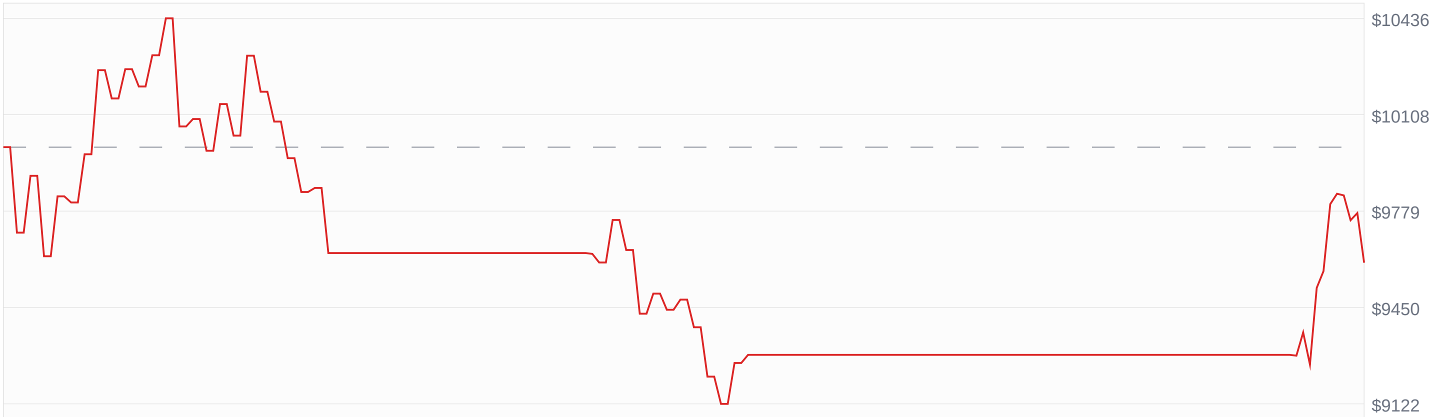
BACKTEST REPORT

Backtest #49398 · GC=F · EVO_GG1RSISNIP_v392

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_v392 strategy on Gold futures generated a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a net loss relative to risk-free rates. A win rate of only 33.3% across merely three trades renders the statistical significance of these results negligible and prone to high variance. The maximum drawdown of 12.60% suggests the position sizing or stop-loss logic failed to contain downside risk during the sampled period. Given the extremely low trade count, no robust conclusion can be drawn regarding the strategy's long-term viability for institutional deployment. The immediate next step is to expand the backtest window to capture more market regimes and validate whether this poor performance is an anomaly or a

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.