LATINOS TRADING

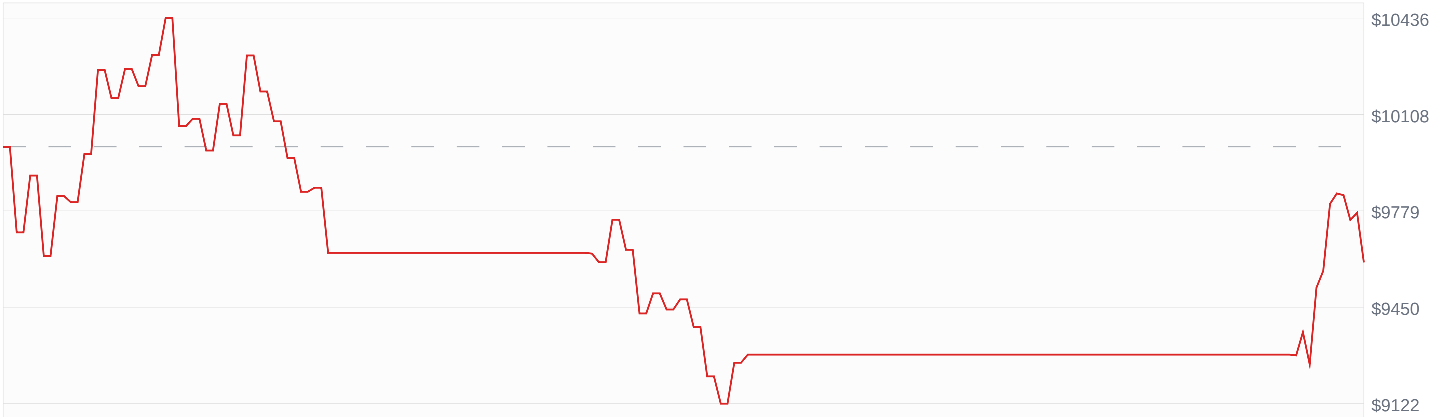
BACKTEST REPORT

Backtest #50465 · 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 backtest on gold futures shows severe underperformance with a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating the strategy failed to generate risk-adjusted alpha. With only three executed trades, the statistical sample is insufficient to validate the 33.3% win rate or the 12.60% maximum drawdown observed. The low trade count prevents any meaningful inference regarding strategy robustness or market regime sensitivity. I recommend expanding the test period to accumulate at least 100 trades before drawing definitive conclusions on viability.

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.