LATINOS TRADING

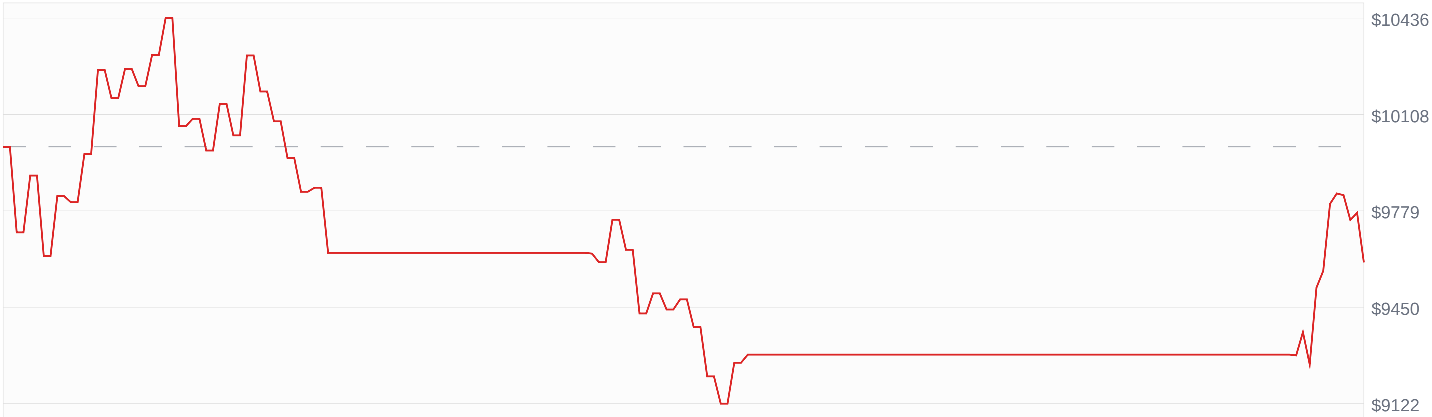
BACKTEST REPORT

Backtest #52147 · GC=F · EVO_GG1RSISNIP_v940

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_v940 backtest on GC=F failed, recording a -4.00% ROI with a negative Sharpe ratio of -0.36. The strategy executed only three trades, yielding a mere 33.3% win rate and exposing capital to a 12.60% maximum drawdown. Such a tiny sample size renders statistical significance impossible, meaning these results are likely noise rather than a reliable signal of market inefficiency. Immediate action requires widening the testing interval or adjusting entry filters to generate a statistically robust dataset before deployment.

ADDITIONAL METRICS

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

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.