LATINOS TRADING

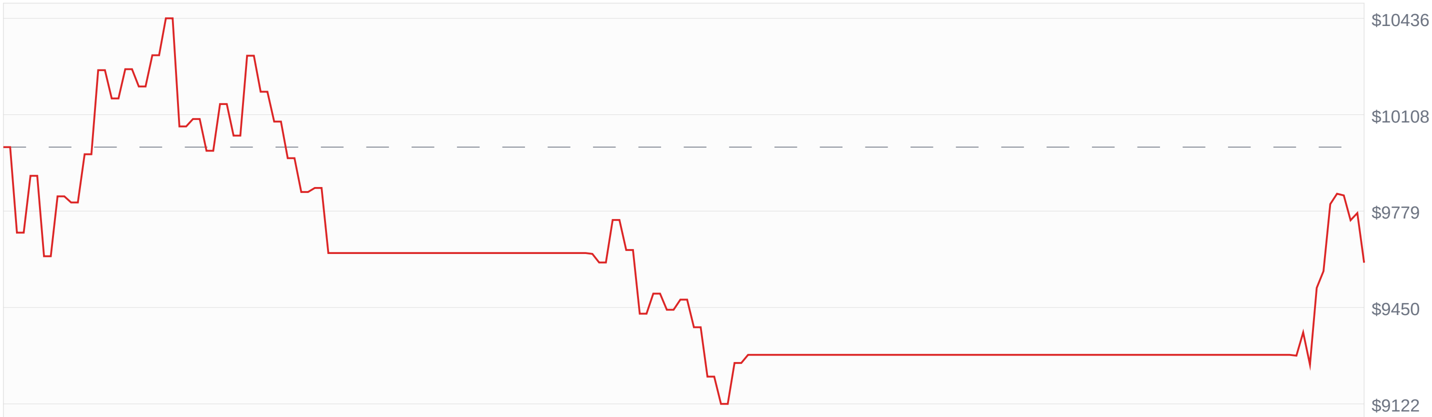
BACKTEST REPORT

Backtest #46619 · 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 strategy on GC=F failed to generate alpha, recording a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three total trades executed, the statistical sample is insufficient to determine if the poor performance stems from flawed logic or mere randomness. A maximum drawdown of 12.60% highlights significant downside risk in a volatile commodity environment. The 33.3% win rate suggests the entry signals lack the necessary precision to sustain profitability in this specific contract. The next step is to expand the backtest window to accumulate enough data points for robust statistical validation before deploying capital.

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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