LATINOS TRADING

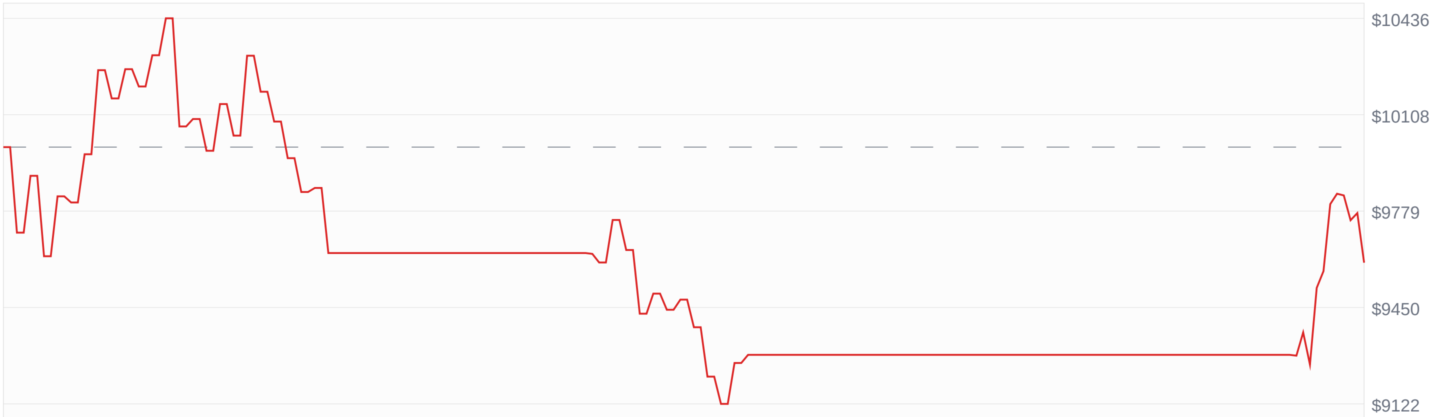
BACKTEST REPORT

Backtest #49915 · 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 EVO_GG1RSISNIP_v1301 strategy failed on GC=F, delivering a negative ROI and a -0.36 Sharpe ratio after only three trades. Such a sparse sample size renders the -4.0% loss statistically insignificant and the 33.3% win rate unreliable for any meaningful inference. The 12.6% maximum drawdown suggests the signal logic lacks sufficient robustness to handle commodity volatility effectively. Before reallocating capital, you must expand the backtest window or adjust parameters to verify statistical significance.

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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