LATINOS TRADING

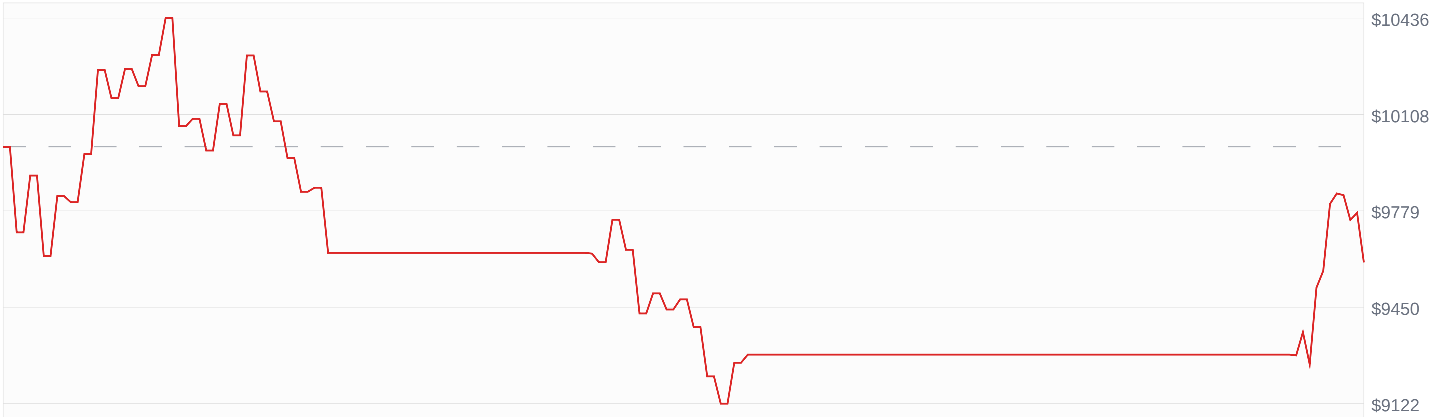
BACKTEST REPORT

Backtest #50191 · GC=F · EVO_GG1RSISNIP_v1426

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_v1426 strategy on GC=F underperformed, generating a -4.00% ROI and a negative Sharpe ratio of -0.36 with only three trades executed. A win rate of 33.3% and a maximum drawdown of 12.60% indicate that the entry logic failed to navigate the recent commodity volatility effectively. Given the extremely low trade count, these results lack statistical significance and do not provide a reliable signal for live deployment. Immediate next steps involve expanding the backtest window to gather sufficient data and recalibrating entry thresholds to reduce drawdown.

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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