LATINOS TRADING

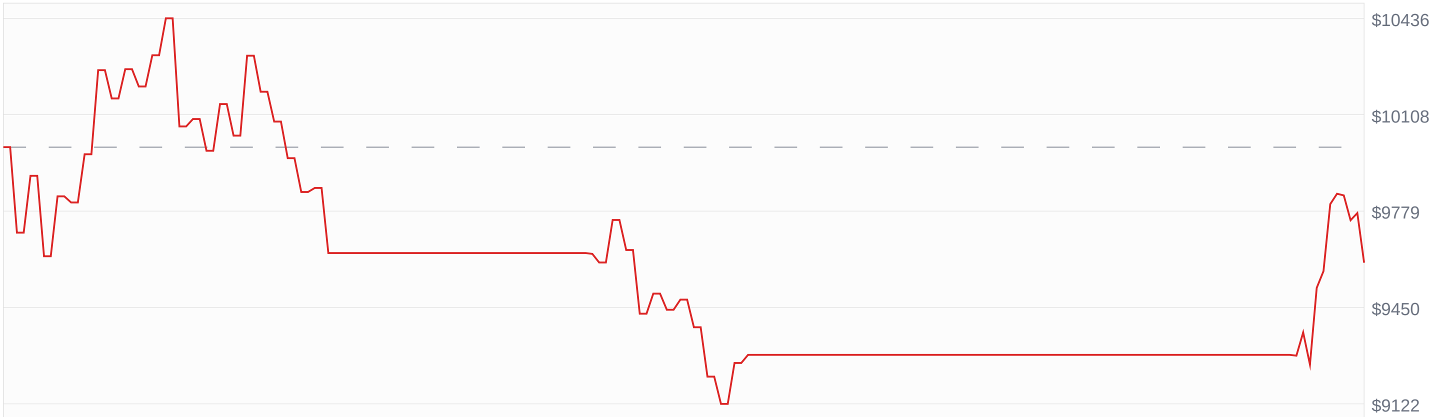
BACKTEST REPORT

Backtest #51661 · GC=F · EVO_GG1RSISNIP_v399

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_v399 strategy on GC=F underperformed with a -4.00% return and a negative Sharpe ratio of -0.36, driven by a sample size of only three trades. A 33.3% win rate and a 12.60% maximum drawdown indicate the signals lack robustness for live deployment at this stage. Statistical confidence is negligible given the minimal trade count, making the results unreliable for institutional allocation. The primary failure appears to be an inability to filter false breakouts in the current commodity environment. We must expand the backtest window to accumulate sufficient trade data before reconsidering parameter optimization.

ADDITIONAL METRICS

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