LATINOS TRADING

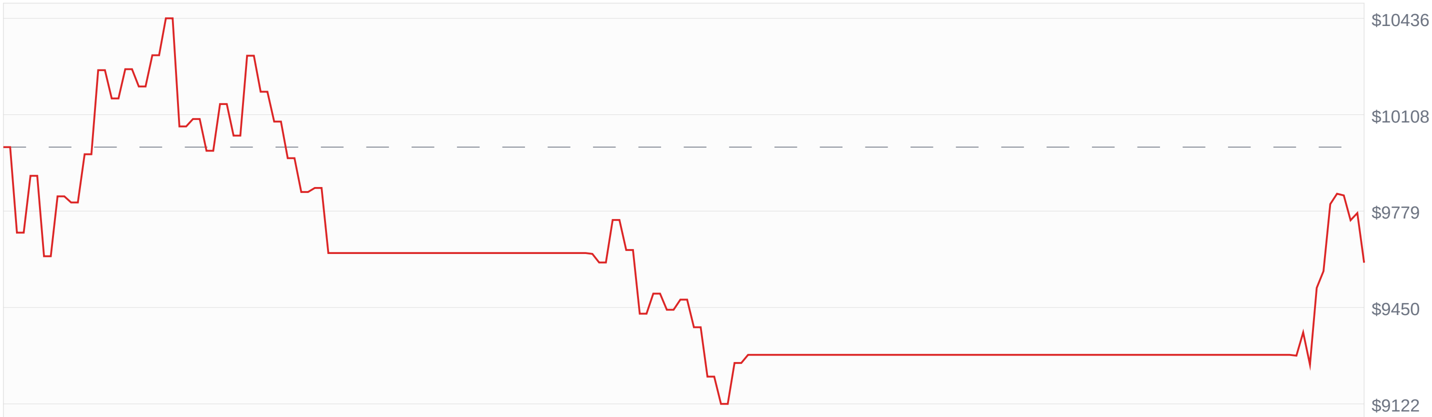
BACKTEST REPORT

Backtest #52108 · 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 backtest for GC=F reveals a strategy with insufficient statistical significance, given only three trades. A negative Sharpe ratio of -0.36 and a low win rate of 33.3% indicate the model failed to capture the underlying market structure during the simulation period. The maximum drawdown of 12.60% suggests excessive volatility relative to the modest loss, though the small sample size precludes definitive conclusions about long-term viability. To validate whether this underperformance is specific to this timeframe or a fundamental flaw, you must expand the testing window and increase trade frequency through parameter optimization. This approach will determine if the strategy requires structural changes or if it simply needs more data points to

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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