LATINOS TRADING

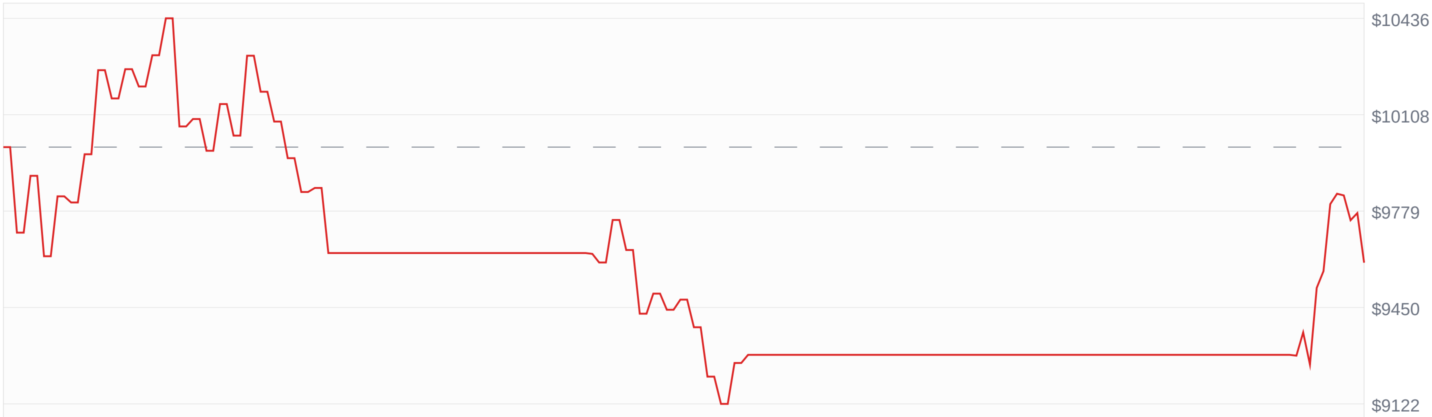
BACKTEST REPORT

Backtest #52950 · GC=F · EVO_GG1RSISNIP_v1403

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_v1403 strategy underperformed on GC=F, delivering a negative ROI and a Sharpe ratio of -0.36 due to a mere 33.3% win rate across only three trades. With such a limited sample, statistical significance is negligible, rendering the -12.60% max drawdown an unreliable indicator of true risk. The strategy failed to capture the commodity's volatility effectively, suggesting the entry logic requires refinement before live deployment. I recommend expanding the backtest window to accumulate sufficient trade data and recalibrate parameters to improve the risk-adjusted return profile.

ADDITIONAL METRICS

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