LATINOS TRADING

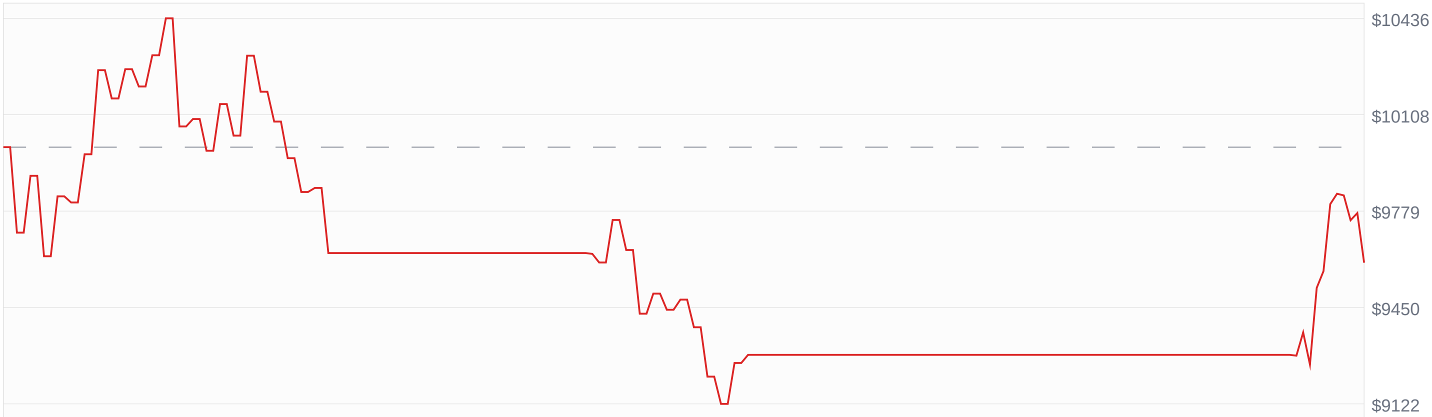
BACKTEST REPORT

Backtest #46823 · GC=F · EVO_GG1RSISNIP_v221

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_v221 strategy on GC=F generated a -4.00% return with a Sharpe ratio of -0.36, indicating significant underperformance relative to the risk-free rate. Only three trades were executed, which creates a statistically insignificant sample size and renders the -12.60% maximum drawdown unrepresentative of long-term viability. The 33.3% win rate suggests the entry logic fails to capture the majority of market moves for this specific commodity. We must increase the data window to ensure robustness before deploying this logic to live capital.

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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