LATINOS TRADING

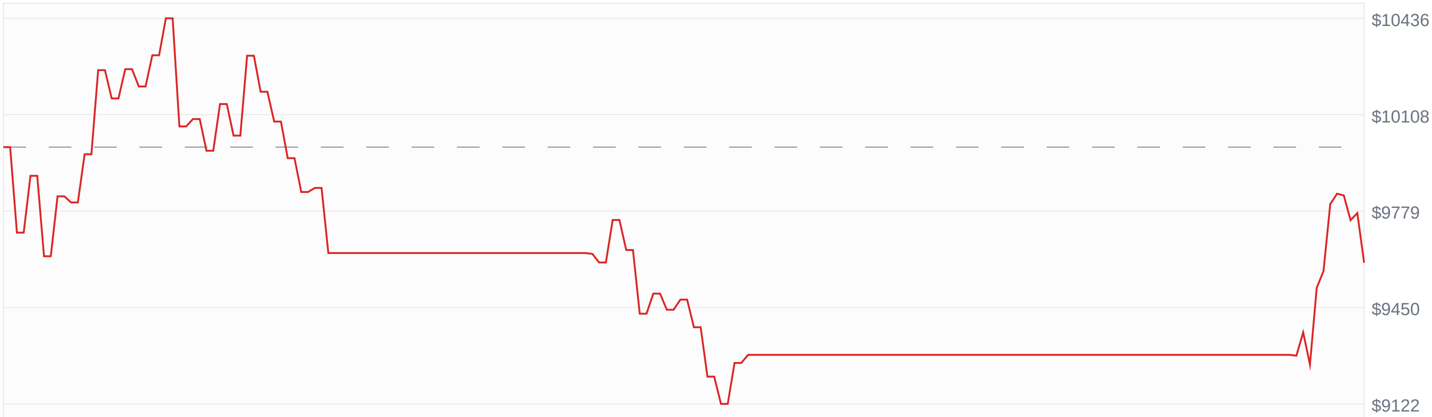
BACKTEST REPORT

Backtest #48574 · GC=F · EVO_GG1RSISNIP_v1086

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_v1086 strategy failed on GC=F, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36 due to three losing trades. With only three total trades executed, the statistical sample size is too small to validate the strategy's logic or risk parameters. The maximum drawdown of 12.60% suggests the stop-loss logic was ineffective in this specific volatility regime. I cannot recommend live deployment until the strategy generates a statistically significant equity curve. Next, re-run the backtest on a larger dataset to establish a robust win rate and true drawdown profile.

ADDITIONAL METRICS

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