LATINOS TRADING

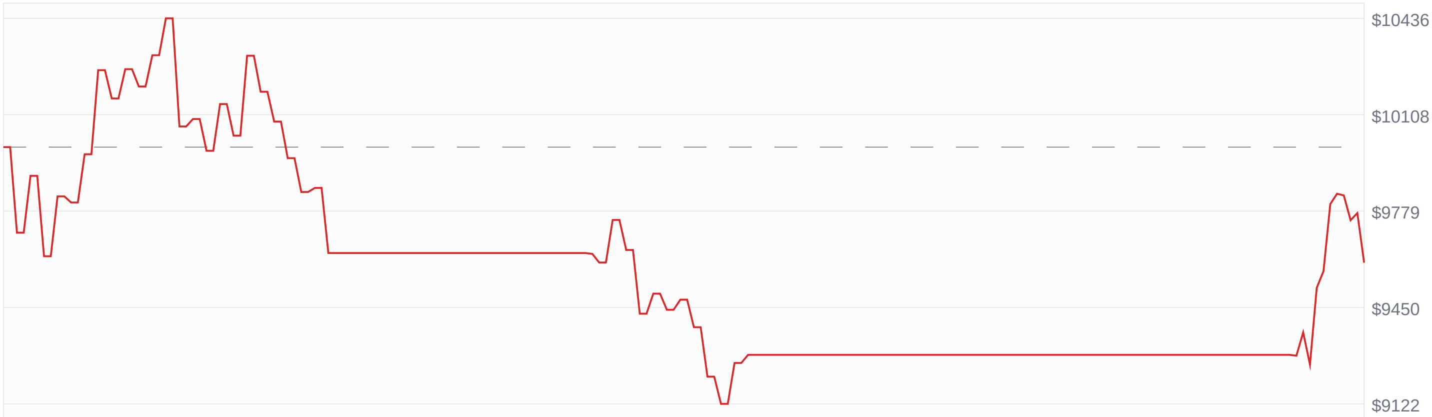
BACKTEST REPORT

Backtest #49097 · GC=F · EVO_GG1RSISNIP_v1177

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_v1177 strategy on GC=F suffered significant losses, delivering a -4.00% return and a negative Sharpe ratio of -0.36 driven by a mere 3 trades. With such a tiny sample size, the 33.3% win rate and 12.60% maximum drawdown lack statistical validity and cannot reliably predict future performance. The strategy clearly struggled to navigate the recent commodity price action, resulting in a final capital of $9,603.04. Given the insufficient data points to confirm any edge, the immediate priority is to expand the backtesting horizon or adjust entry filters to reduce noise. Do not deploy this configuration live until it demonstrates robustness across multiple market regimes.

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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