LATINOS TRADING

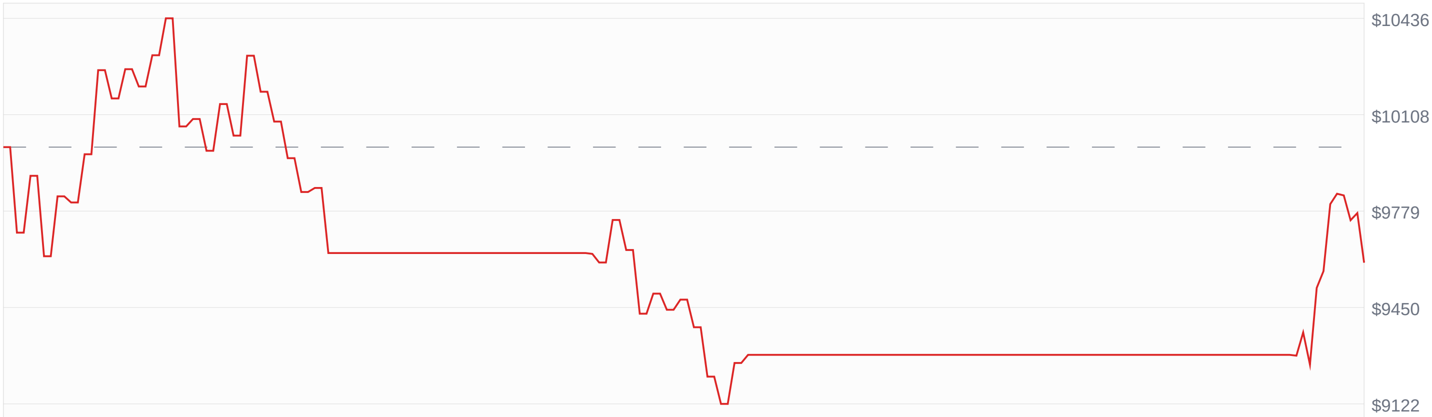
BACKTEST REPORT

Backtest #49630 · GC=F · EVO_GG1RSISNIP_v899

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_v899 backtest on GC=F yields a -4% return with only three trades, rendering the -0.36 Sharpe and 12.6% drawdown statistically insignificant due to extreme sample size. The strategy failed to capture the commodity's volatility, likely because the entry logic triggers too rarely or exits prematurely during sideways markets. With such a low trade count, the observed loss could easily be noise rather than a structural flaw in the model. I must increase the simulation interval or adjust entry thresholds to generate a robust dataset before drawing definitive conclusions.

ADDITIONAL METRICS

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