LATINOS TRADING

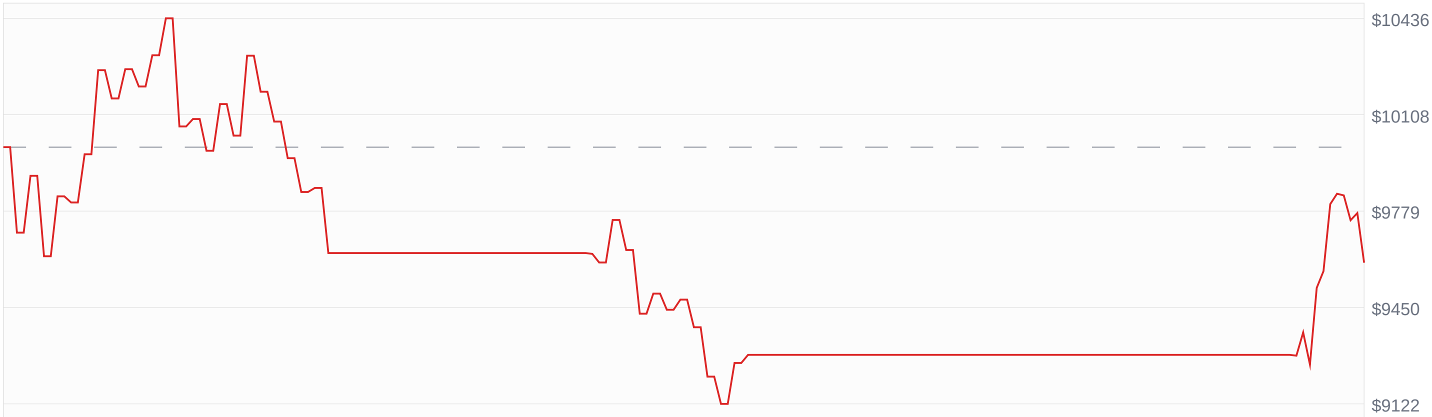
BACKTEST REPORT

Backtest #49832 · GC=F · EVO_GG1RSISNIP_v1255

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_v1255 strategy on GC=F failed to generate alpha, posting a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating a severe loss of purchasing power relative to risk. With only three total trades executed, the results lack statistical significance, rendering the 33.3% win rate unreliable for forecasting future performance. The maximum drawdown of 12.60% suggests high volatility exposure that may not be sustainable during broader market stress. We must expand the backtest sample size by adjusting entry filters or timeframes to validate the logic before live deployment.

ADDITIONAL METRICS

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