LATINOS TRADING

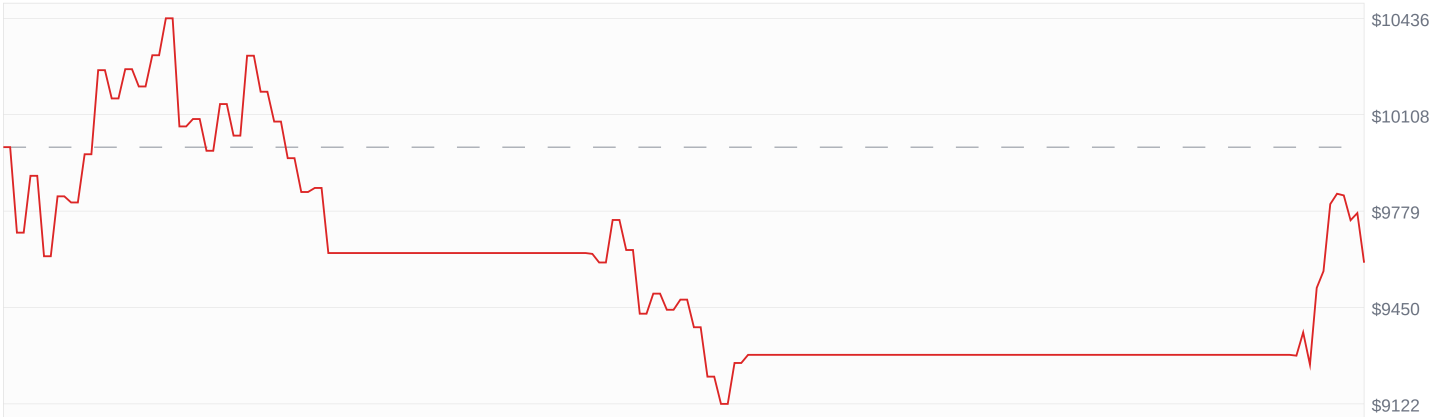
BACKTEST REPORT

Backtest #57031 · GC=F · EVO_GG1RSISNIP_v422

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_v422 strategy failed on GC=F, generating a negative ROI of -4.00% and a Sharpe ratio of -0.36, indicating a trend against capital preservation. With only three trades executed, the results lack statistical significance and the 33.3% win rate offers no confidence in the edge. The strategy suffered a maximum drawdown of 12.60%, suggesting poor risk management or overfitting to a specific market regime. Given the tiny sample size, these metrics cannot predict future performance or confirm the strategy is broken. The next step is to increase the lookback period for parameter optimization and validate the logic on a different commodity before redeploying.

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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