LATINOS TRADING

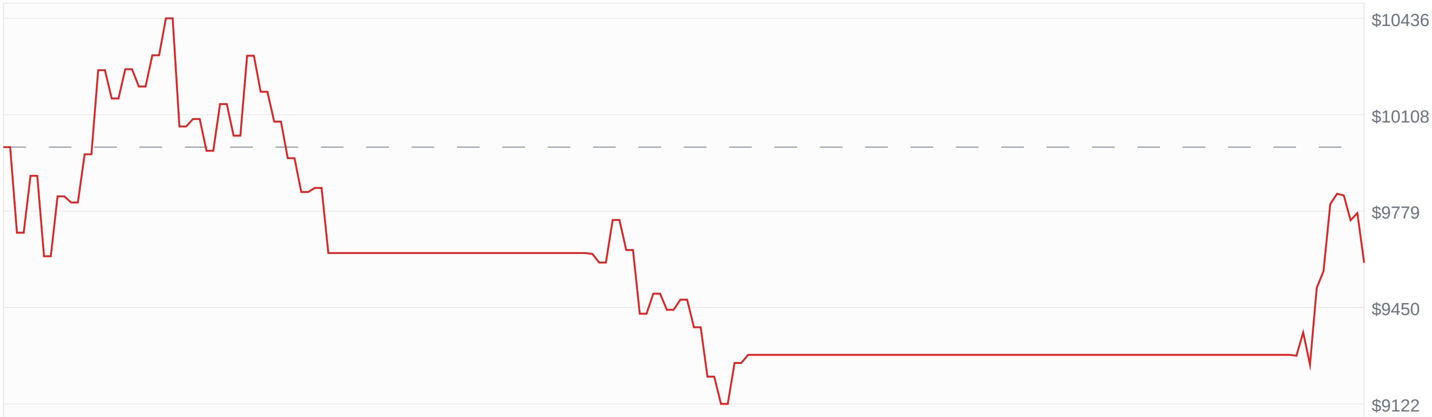
BACKTEST REPORT

Backtest #48573 · 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 underperformed on GC=F, delivering a -4.0% ROI and -0.36 Sharpe ratio across only three trades. A 33.3% win rate and 12.6% maximum drawdown suggest the entry logic failed to account for recent volatility or trend shifts. With such a low trade count, statistical significance is negligible, meaning these results could be mere noise rather than a flaw in the core logic. We must broaden the sample size by running extended backtests or adjusting parameters before deploying live capital. The next step is to analyze the losing trades to identify specific market conditions where the signal generation broke down.

ADDITIONAL METRICS

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