LATINOS TRADING

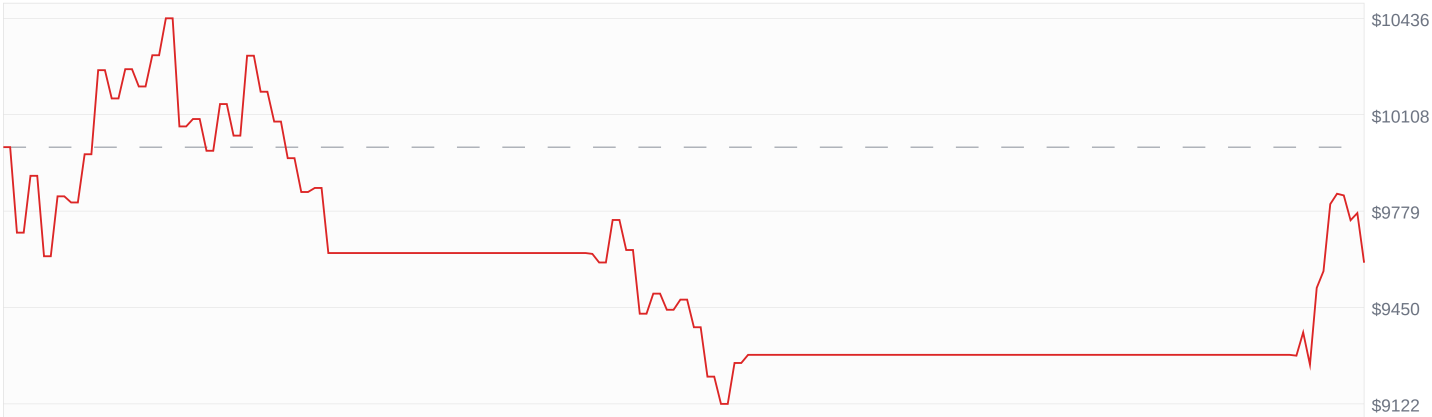
BACKTEST REPORT

Backtest #49098 · 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 backtest on GC=F failed to capture the commodity's volatility, posting a negative ROI and a Sharpe ratio below zero due to a mere 33.3% win rate. With only three trades in the sample, the statistical significance is negligible, rendering the observed 12.60% drawdown statistically unreliable rather than a definitive structural flaw. The strategy likely overfitted to specific noise or entered positions during low-liquidity regimes where the signal logic lacked edge. Before deploying live capital, you must run a longer out-of-sample test on a wider date range to validate whether these losses reflect poor logic or simply insufficient data.

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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