LATINOS TRADING

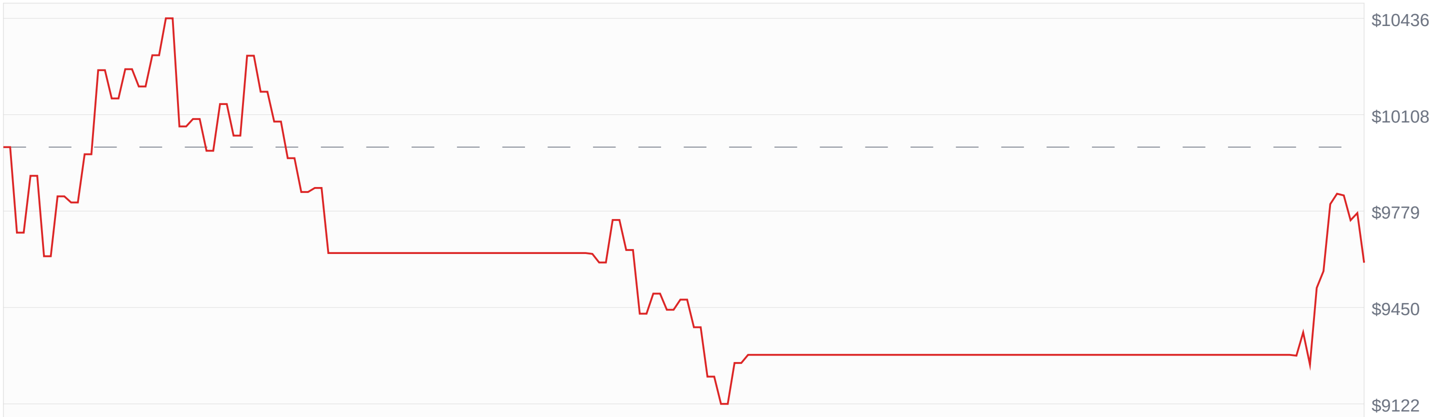
BACKTEST REPORT

Backtest #49726 · GC=F · EVO_GG1RSISNIP_v940

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_v940 strategy on GC=F underperformed significantly, delivering a -4.00% return with a negative Sharpe ratio of -0.36 and a low 33.3% win rate. Statistical confidence in these metrics is negligible given the sample size of only three trades, which likely masks the true edge or lack thereof of the system. The 12.60% maximum drawdown indicates high volatility exposure relative to the modest capital deployed, suggesting the entry logic requires refinement for commodities. Next, expand the sample by backtesting this logic over a minimum of 500 candles to validate if the poor performance stems from parameter sensitivity or fundamental flaws in the signal generation.

ADDITIONAL METRICS

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