LATINOS TRADING

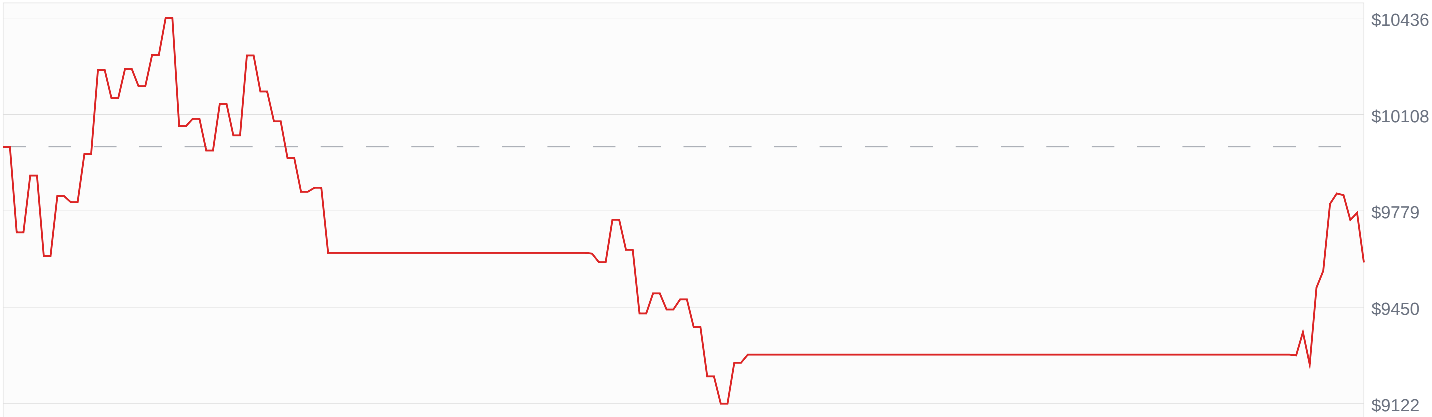
BACKTEST REPORT

Backtest #48808 · GC=F · EVO_GG1RSISNIP_v1121

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_v1121 strategy on Gold futures failed catastrophically, delivering a -4.00% return with a Sharpe ratio of -0.36 driven by three losing trades. With only three executed trades, the sample size is statistically insignificant, rendering the -12.60% drawdown and 33.3% win rate unreliable for live deployment. The severe underperformance suggests a critical flaw in signal logic or a temporary adverse regime shift in commodity volatility. Immediate next steps involve expanding the backtest window to capture more market cycles and recalibrating entry thresholds before any live capital allocation. This approach ensures we distinguish between random noise and genuine strategy failure before risking real funds.

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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