LATINOS TRADING

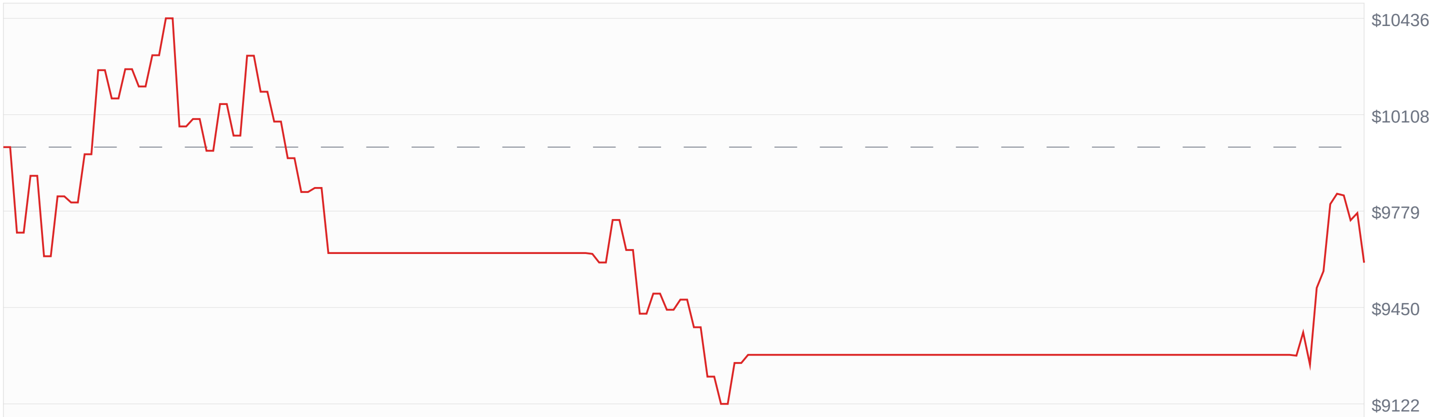
BACKTEST REPORT

Backtest #50071 · GC=F · EVO_GG1RSISNIP_v1348

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_v1348 strategy failed to generate alpha on Gold futures (GC=F), delivering a negative ROI of -4.00% and a Sharpe ratio of -0.36. With only three executed trades, the win rate of 33.3% and maximum drawdown of 12.60% are statistically insignificant, offering no reliable signal for live deployment. This severe underperformance suggests the entry logic is misaligned with current volatility regimes, requiring immediate parameter review. A concrete next step involves stress-testing the logic against the 2022 commodity crash to identify regime failure points. Until sample size and risk-adjusted metrics improve, capital allocation to this approach is inadvisable.

ADDITIONAL METRICS

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