LATINOS TRADING

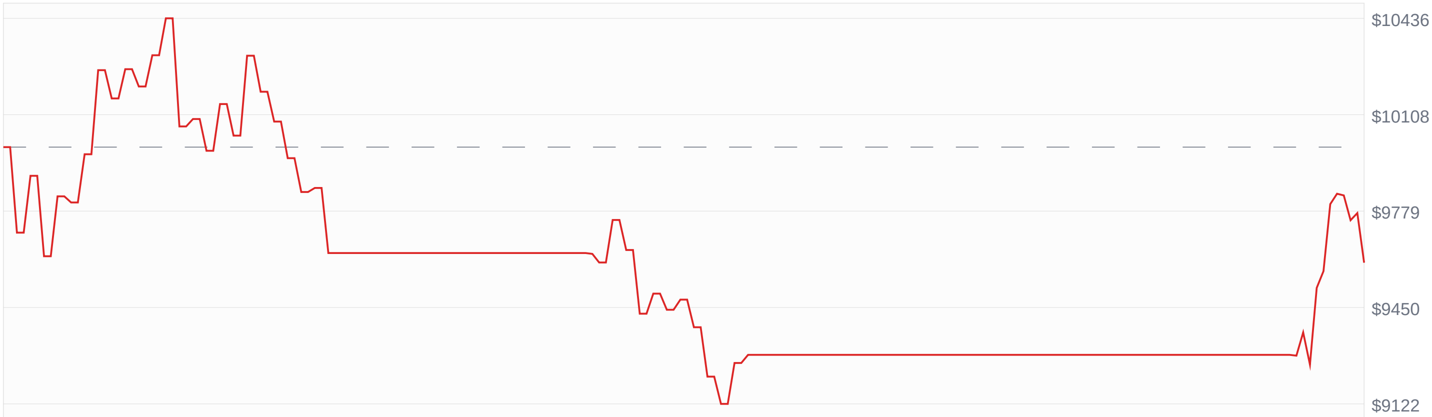
BACKTEST REPORT

Backtest #52553 · GC=F · EVO_GG1RSISNIP_v1205

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_v1205 strategy on GC=F underperformed with a negative ROI and a Sharpe ratio of -0.36, indicating a lack of risk-adjusted alpha. With only three trades executed, the results lack statistical significance and may reflect overfitting or a temporary regime mismatch rather than a fundamental flaw. The maximum drawdown of 12.60% suggests aggressive exposure that failed during this specific market session. We should expand the sample size by backtesting this logic across multiple commodity futures and timeframes to validate robustness. Until the strategy demonstrates consistent profitability over a larger dataset, capital allocation remains suspended.

ADDITIONAL METRICS

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