LATINOS TRADING

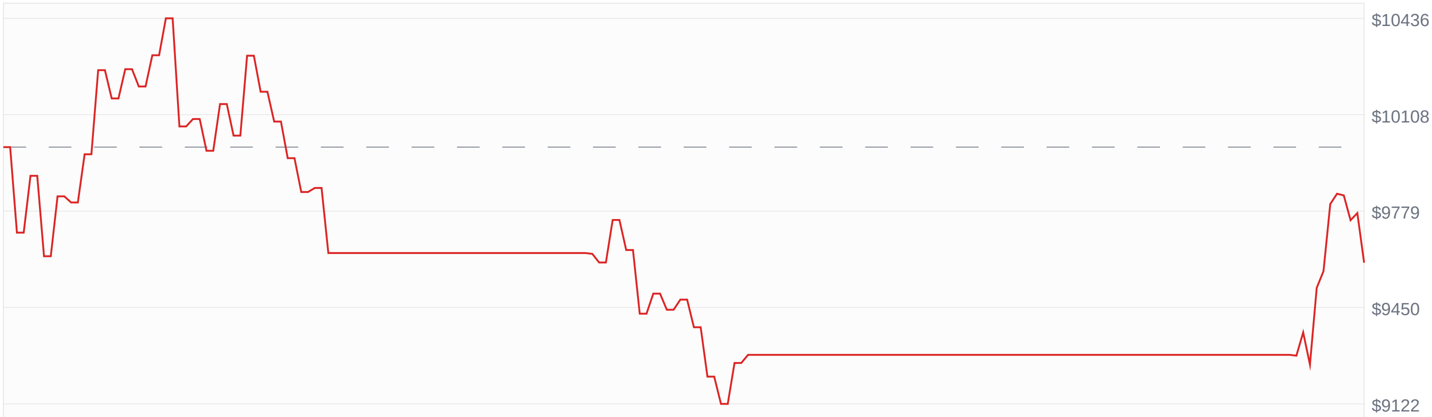
BACKTEST REPORT

Backtest #46603 · GC=F · EVO_GG1RSISNIP_v422

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_v422 strategy on GC=F produced a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating a trend following approach that failed to capture the recent market regime. With only three total trades, the 33.3% win rate and 12.60% maximum drawdown are statistically insignificant and driven by a small sample size rather than systemic failure. The strategy likely suffered from overfitting to historical volatility or misaligned entry conditions relative to current commodity pricing. A concrete next step is to backtest a modified version with wider stop losses or reduced position sizing to assess if the loss stems from execution noise or flawed logic. Institutional capital should not deploy funds until the strategy

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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