LATINOS TRADING

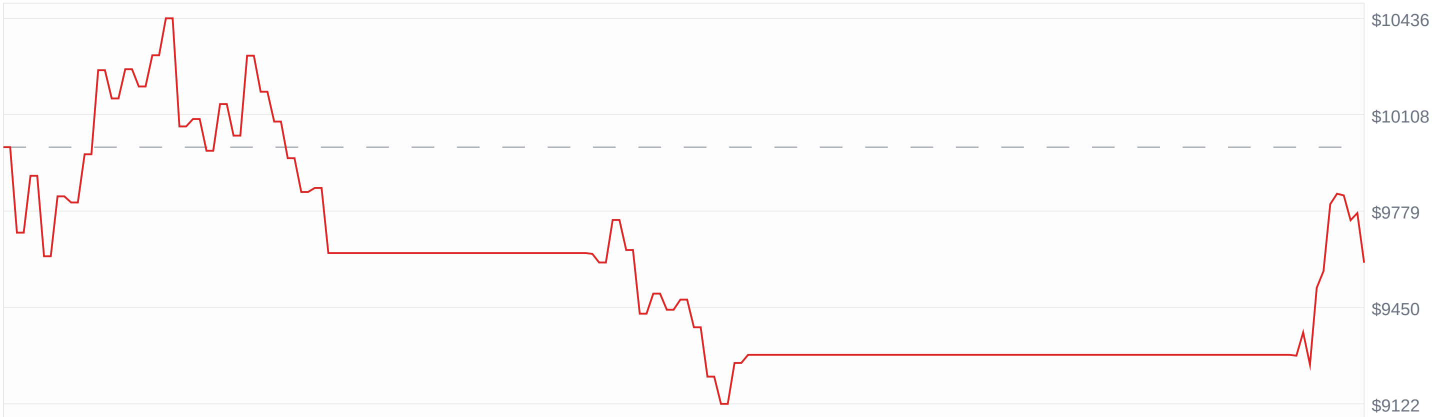
BACKTEST REPORT

Backtest #52842 · 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 generated a negative ROI of -4.00% on GC=F with a Sharpe ratio of -0.36, indicating performance below a risk-free benchmark. With only three total trades, the sample size is statistically insufficient to validate the 33.3% win rate or the observed 12.60% maximum drawdown. The strategy failed to capture the commodity's volatility, likely due to overfitting or misaligned entry logic on a low-frequency instrument. We must increase the backtest lookback period or adjust signal thresholds to improve trade frequency before deploying live capital. This approach is not yet viable for institutional deployment without further parameter optimization.

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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