LATINOS TRADING

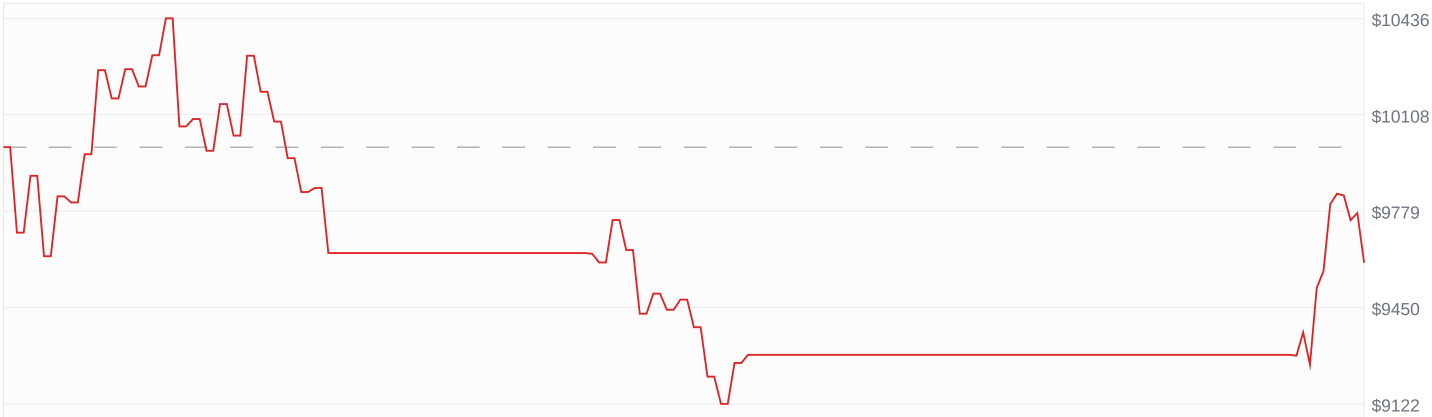
BACKTEST REPORT

Backtest #51691 · GC=F · EVO_GG1RSISNIP_v12

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_v12 strategy on gold futures (GC=F) underperformed significantly, delivering a -4.00% ROI and a negative Sharpe ratio of -0.36. With only three trades executed, the 33.3% win rate and 12.60% maximum drawdown lack statistical reliability, likely reflecting overfitting or random noise rather than a genuine edge. The sample size is too small to confirm if the signal logic, specifically the RSI-based entries, is viable in the current volatility regime. A prudent next step is to expand the backtest window to at least 200 trades to validate robustness before considering live deployment. This approach ensures the strategy has survived various market regimes beyond this single losing streak.

ADDITIONAL METRICS

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