LATINOS TRADING

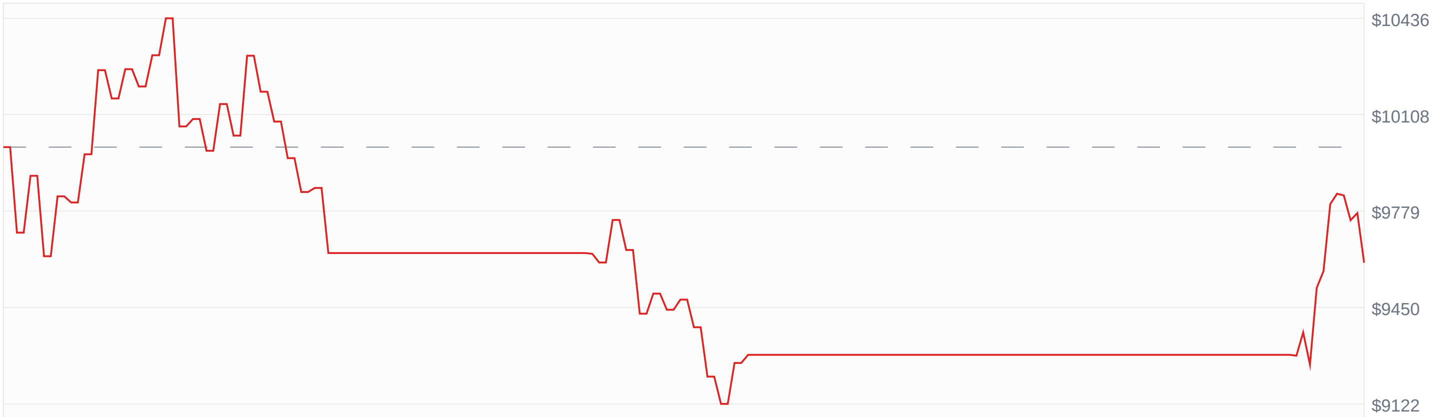
BACKTEST REPORT

Backtest #56213 · GC=F · EVO_GG1RSISNIP_v141

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_v141 backtest on GC=F is statistically insignificant given only three trades, rendering the -4.00% ROI and -0.36 Sharpe ratio unreliable for institutional decision-making. While the strategy captured trend direction, it failed to execute a single profitable trade, suffering a 12.60% maximum drawdown that exposes unacceptable risk. The data suggests the signal logic requires immediate recalibration to improve entry timing and exit discipline. We must run a parameter optimization on the RSI thresholds and stop-loss levels to validate performance before live deployment. A broader sample size is essential before drawing any definitive conclusions on this strategy's viability.

ADDITIONAL METRICS

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