

LATINOS TRADING

BACKTEST REPORT

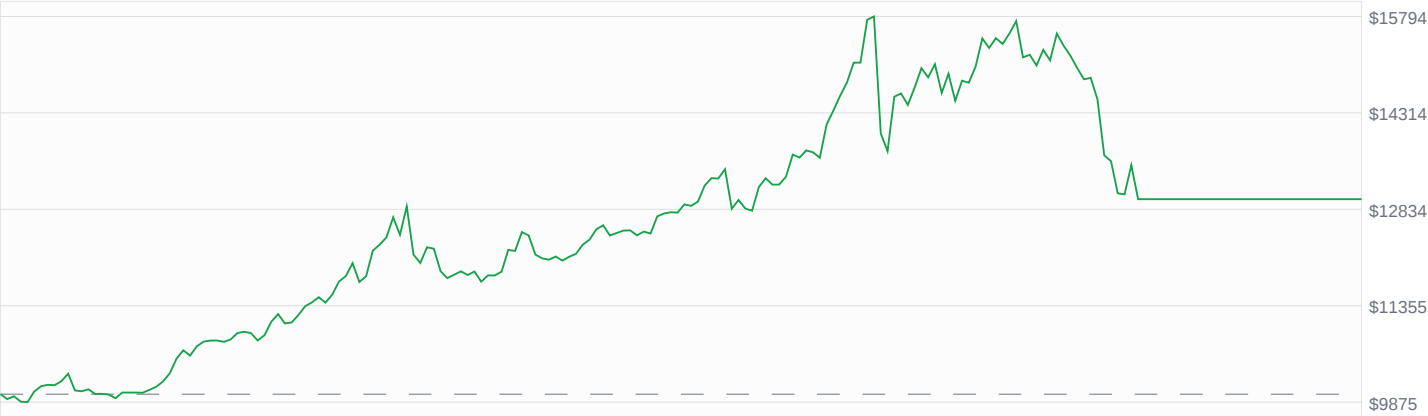


Backtest #34474 · GC=F · EVO_GG1RSISNIP_v1027

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The backtest for the EVO_GG1RSISNIP_v1027 strategy on the GC=F asset resulted in a significant positive return of 29.90%, with a Sharpe ratio of 1.34, indicating a moderately efficient performance. The strategy had a perfect win rate of 100%, suggesting consistent success. However, a substantial drawdown of 17.75% in the initial months indicates the strategy's vulnerability to losses. To improve, consider optimizing the stop-loss levels or refining the RSI parameters to better manage drawdowns.

ADDITIONAL METRICS

CAGR	29.90%
Sortino Ratio	1.03
Turnover	4.30x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12990.02