# LATINOS TRADING

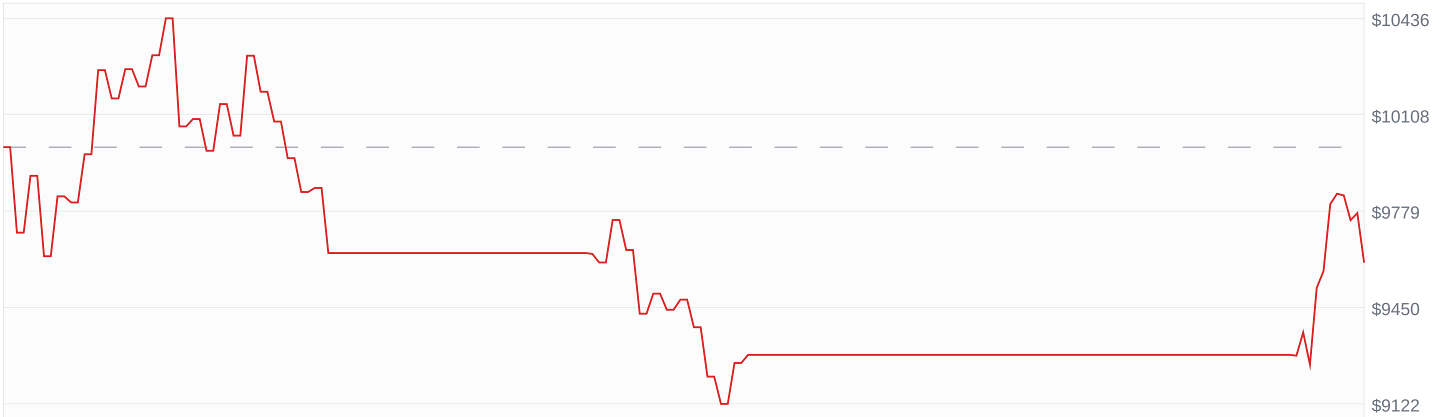
## BACKTEST REPORT

Backtest #50251 · GC=F · EVO_EVOEVOEVOE_v1968

| 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

This backtest on GC=F reveals a strategy with insufficient statistical significance due to only three total trades. The negative Sharpe ratio of -0.36 and a maximum drawdown of 12.60% indicate that the edge is currently unprofitable and risky. A win rate of 33.3% confirms that the logic fails more often than it succeeds in this sample. The limited data suggests the parameters need optimization or a different timeframe to generate a viable expectancy. The immediate next step is to run a longer historical simulation to validate or reject the current signal logic.

### 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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