# LATINOS TRADING

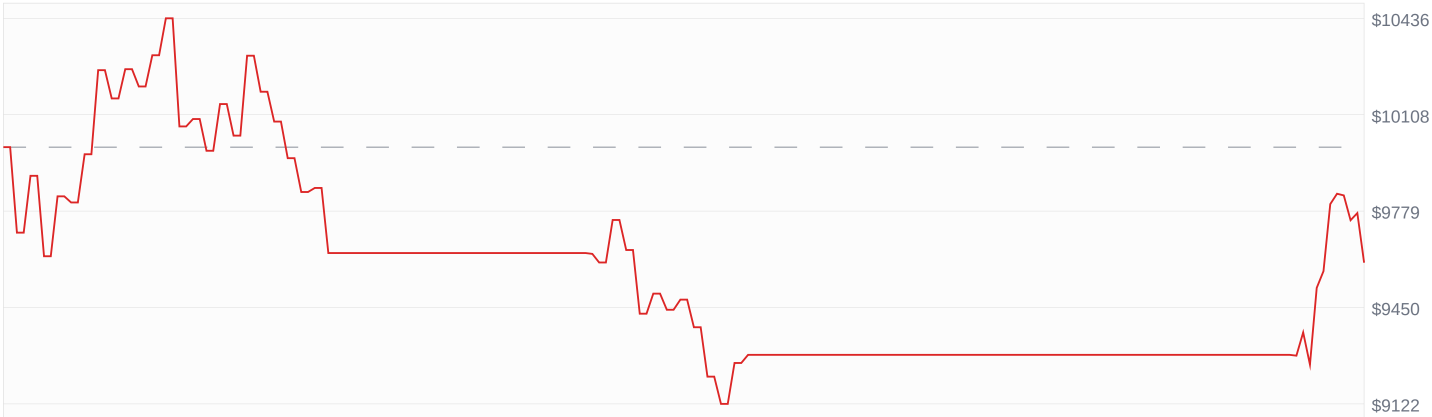
## BACKTEST REPORT

Backtest #46617 · GC=F · EVO_EVOEVOEVOE_v776

| 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 is statistically insignificant due to only three trades, rendering the -4.00% ROI and -0.36 Sharpe ratio unreliable indicators of strategy failure. The 33.3% win rate suggests the entry logic is misaligned with current volatility regimes, while the 12.60% drawdown highlights a critical lack of risk controls during adverse price action. Expanding the sample size through a longer lookback period is required to distinguish between random noise and genuine structural flaws before deploying live capital. Immediate focus must shift to optimizing stop-loss placement and refining the entry filter to reduce frequency of losing positions. Without further data, no definitive conclusion regarding profitability can be drawn for this

## ADDITIONAL METRICS

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