# LATINOS TRADING

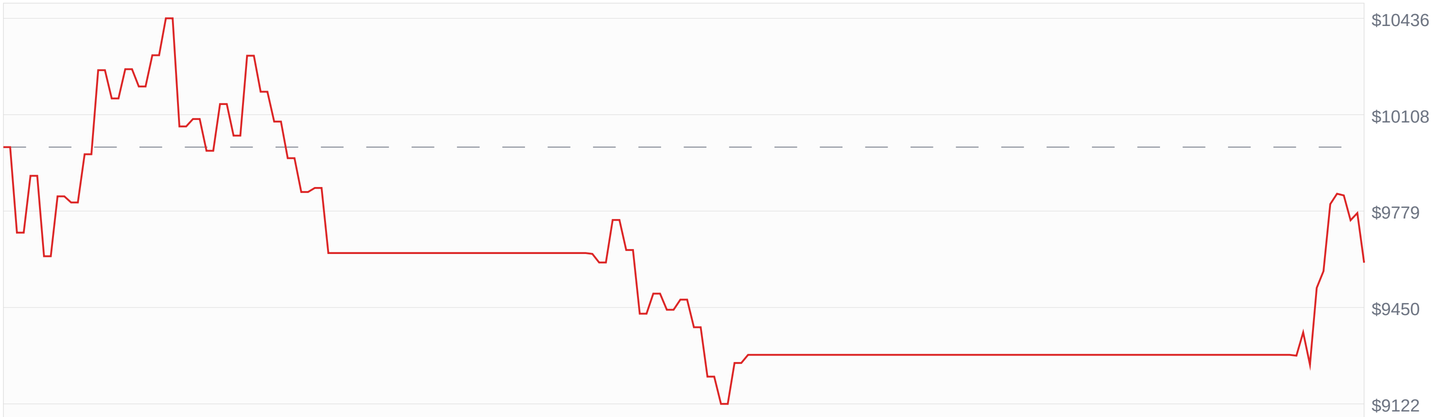
## BACKTEST REPORT

Backtest #47242 · GC=F · EVO_EVOEVOEVOE_v600

| 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_EVOEVOEVOE_v600 strategy on GC=F delivered a negative ROI of -4.00% with a Sharpe ratio of -0.36, indicating clear underperformance against a risk-free rate. With only three trades recorded, the sample size is statistically insufficient to draw robust conclusions about the strategy's long-term viability. The 33.3% win rate and 12.60% maximum drawdown suggest the entry logic fails during this specific commodity trend, likely due to poor alignment with current macro conditions. We must expand the backtest horizon or adjust parameters before deploying capital live. The next step is running a stress test against the last two years of data to validate whether these losses are anomaly-driven or systemic.

## ADDITIONAL METRICS

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