# LATINOS TRADING

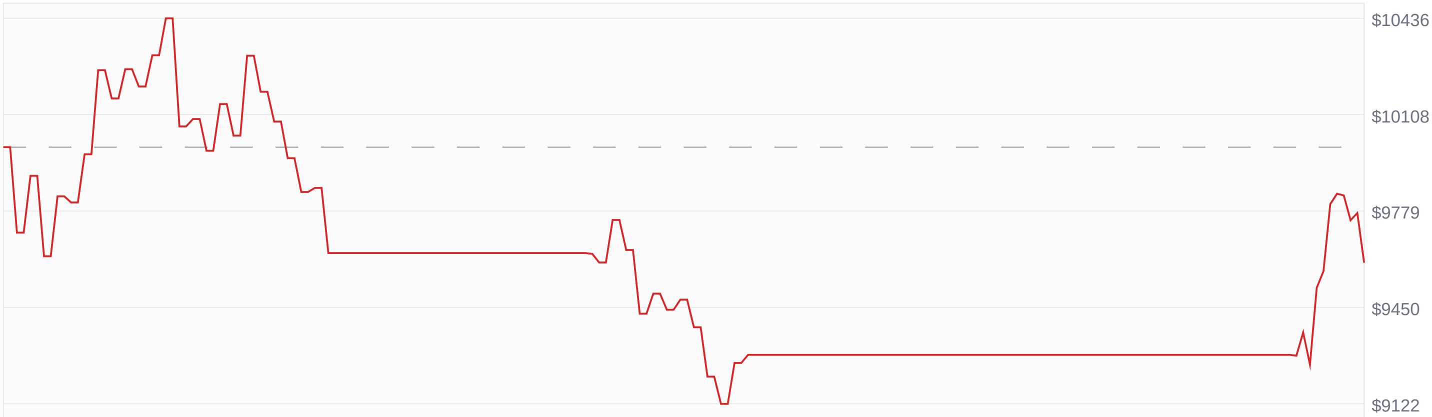
## BACKTEST REPORT

Backtest #50753 · GC=F · EVO_EVOEVOEVOE_v2293

| 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_v2293 strategy failed on GC=F, generating a negative ROI of 4.00% and a Sharpe ratio of 36. The sample size of three trades lacks statistical significance, rendering the 33% win rate and 12.60% drawdown unreliable indicators of future performance. This result suggests a severe overfitting or parameter instability issue rather than a genuine market edge. The next step is to expand the backtest window to at least 500 trades and re-optimize parameters to ensure robustness before live deployment.

## ADDITIONAL METRICS

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