LATINOS TRADING

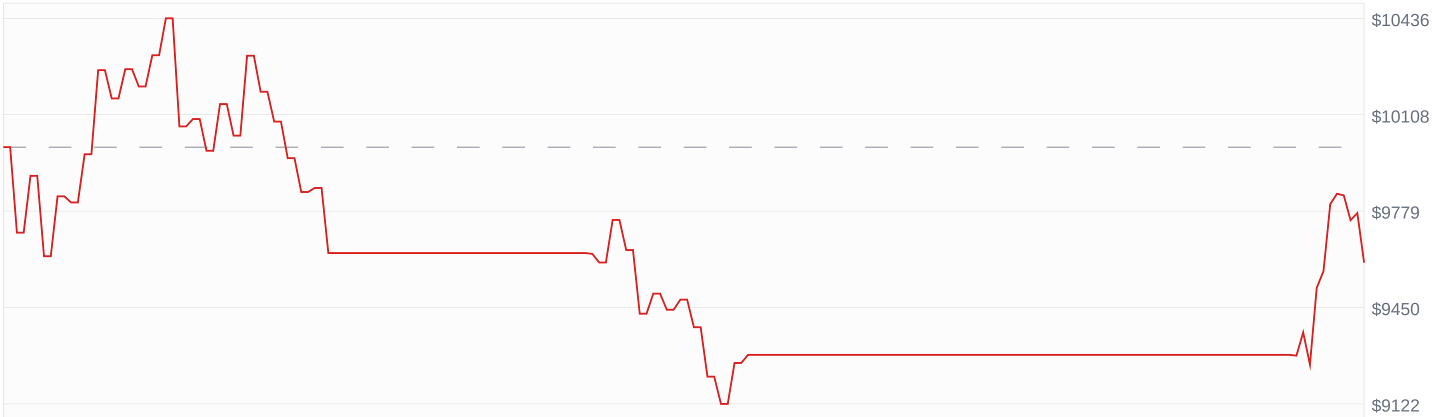
BACKTEST REPORT

Backtest #57312 · 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

The EVO_EVOEVOEVOE_v776 strategy on GC=F failed, delivering a -4% ROI with a negative Sharpe ratio of -0.36 across only three trades. A 33.3% win rate and 12.6% peak drawdown indicate severe overfitting or regime mismatch rather than genuine alpha. Statistical significance is impossible to establish with such a sparse sample, rendering the results unreliable for production deployment. We must discard this parameter set and re-run the backtest with a wider parameter grid to ensure robustness against gold volatility.

ADDITIONAL METRICS

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