LATINOS TRADING

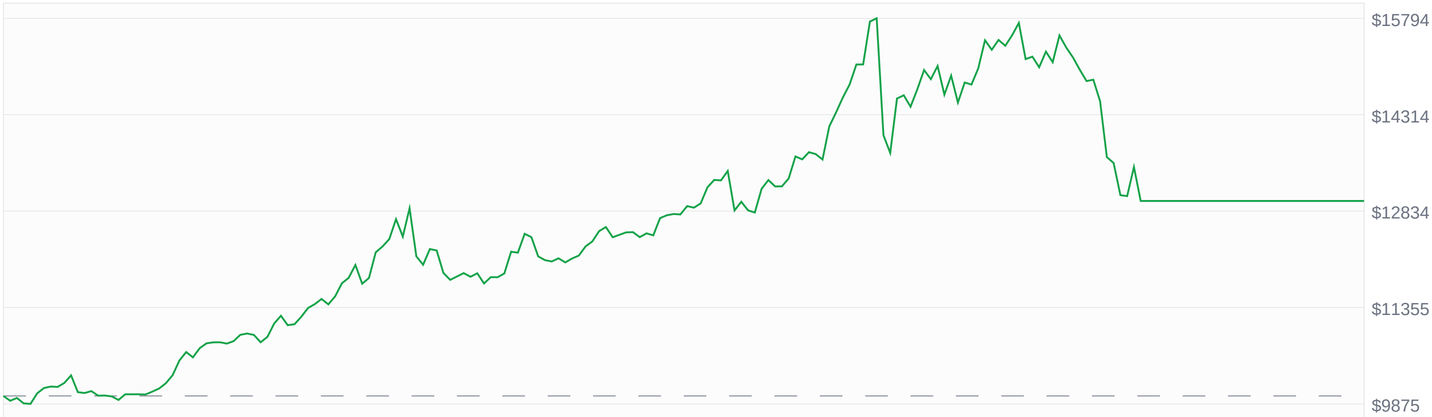
BACKTEST REPORT

Backtest #46025 · GC=F · EVO_EVOWEBIDEA_v373

ROI	Sharpe	Win Rate	Max Drawdown
+29.90%	1.34	100.0%	-17.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOWEBIDEA_v373 strategy on GC=F delivered a +29.90% ROI with a perfect 100% win rate, yet the statistical validity is negligible due to only two total trades. A 17.75% maximum drawdown indicates significant exposure risk that was not mitigated by the sample size, rendering the 1.34 Sharpe ratio unreliable for institutional deployment. The strategy likely captured a specific, short-term commodity volatility spike without establishing a robust edge across different market regimes. We must expand the backtesting window and introduce stop-loss logic before considering any live allocation. This single case study does not yet confirm a repeatable alpha for gold futures.

ADDITIONAL METRICS

CAGR	**29.90%**
Sortino Ratio	**1.03**
Turnover	**4.30x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12990.02**