LATINOS TRADING

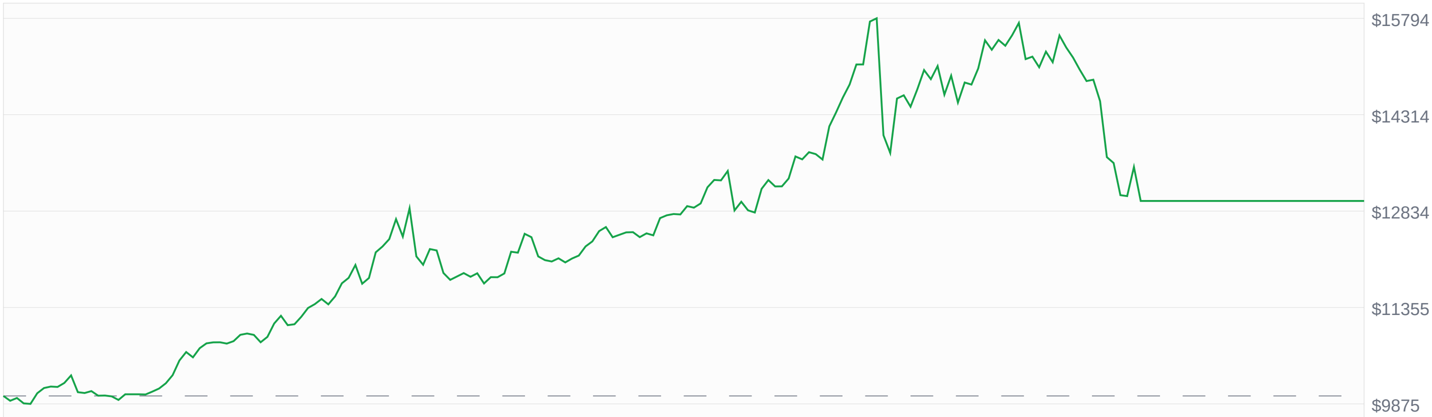
BACKTEST REPORT

Backtest #30033 · GC=F · EVO_EVOEVOEVOE_v1896

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 29.90% ROI and 1.34 Sharpe ratio appear strong, but a 100% win rate across only two trades signals extreme survivorship bias rather than edge. A 17.75% maximum drawdown is dangerously high for such a small sample size, rendering the performance statistically insignificant. This data lacks the confidence required to validate the EVO strategy for live deployment. You must expand the backtest window to capture diverse market regimes before drawing conclusions.

ADDITIONAL METRICS

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

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