

LATINOS TRADING

BACKTEST REPORT



Backtest #1385 · PLMR · EVO_EVOEVOEVOE_v523

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

Two trades yielding 2.97% ROI and a 0.28 Sharpe ratio provide negligible alpha after costs. A 50% win rate with a 14.42% maximum drawdown indicates poor risk-adjusted performance and high variance. The sample size of two trades is statistically insignificant and cannot validate the strategy's edge. The model likely overfit to noise rather than capturing a persistent market inefficiency. Backtest the strategy on out-of-sample data across multiple regimes to verify robustness before further consideration.

ADDITIONAL METRICS

CAGR	2.97%
Sortino Ratio	0.19
Turnover	3.76x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$10300.19