# LATINOS TRADING

## BACKTEST REPORT

Backtest #22891 · PLMR · EVO_EVOEVOEVOE_v1720

| 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

This backtest is statistically inconclusive due to a sample size of only two trades, rendering the 50% win rate and 0.28 Sharpe ratio meaningless for prediction. The 14.42% max drawdown relative to a modest 2.97% ROI indicates poor risk-adjusted performance and excessive volatility exposure. The strategy lacks robustness, as results are driven by noise rather than a verifiable edge. You must expand the dataset to at least fifty trades to assess true expectancy and variance. Next, optimize parameters to reduce drawdown while maintaining the current profit margin.

## ADDITIONAL METRICS

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

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