LATINOS TRADING

BACKTEST REPORT

Backtest #23120 · PLMR · EVO_EVOEVOEVOE_v1778

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

The strategy yielded a modest 2.97% return, but the 0.28 Sharpe ratio indicates poor risk-adjusted performance relative to the 14.42% maximum drawdown. Statistical confidence is negligible given only two total trades, rendering the 50% win rate meaningless for predictive power. The low capital growth suggests the signal logic lacks edge or the entry conditions are too restrictive. You must expand the backtest window to increase sample size before considering deployment.

ADDITIONAL METRICS

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