LATINOS TRADING

BACKTEST REPORT

Backtest #23837 · PLMR · EVO_EVOEVOEVOE_v1819

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’s 2.97% return is statistically insignificant given only two trades, rendering the 50% win rate meaningless for confidence assessment. A 14.42% max drawdown relative to a marginal gain indicates poor risk-adjusted performance, further evidenced by the weak 0.28 Sharpe ratio. With such a tiny sample, outliers dominate results, preventing any reliable extrapolation of future alpha. The model lacks robustness and fails to justify the capital at risk for the minimal return generated. Next, optimize parameters and run extensive backtesting with a minimum of 100 trades to establish statistical validity.

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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