LATINOS TRADING

BACKTEST REPORT

Backtest #23866 · PLMR · EVO_EVOEVOEVOE_v1817

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% ROI but suffered a severe 14.42% drawdown on only two trades, rendering the 0.28 Sharpe ratio statistically meaningless. Such a tiny sample size offers no confidence in the 50% win rate, suggesting the results are driven by noise rather than robust alpha. The risk-adjusted performance is poor, indicating the logic fails to capture consistent edge in the current market regime. Immediate next steps involve re-optimizing parameters and expanding the backtest window to gather sufficient data for statistical significance.

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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