LATINOS TRADING

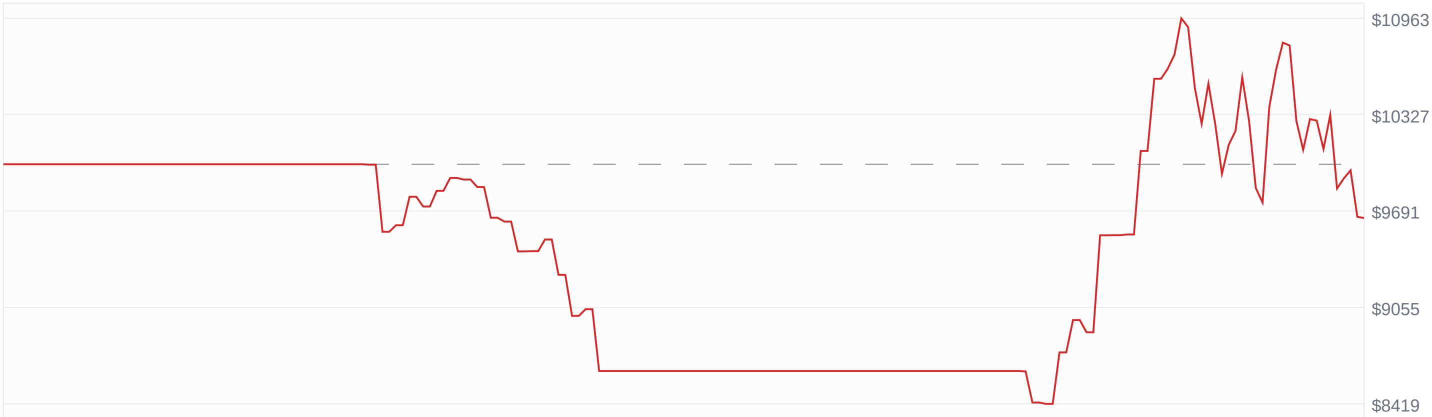
BACKTEST REPORT

Backtest #28316 · PLMR · EVO_EVOEVOEVOE_v777

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy destroyed capital with a 14.42% drawdown despite a neutral 50% win rate, yielding a negligible Sharpe ratio of -0.08. Two trades provide zero statistical confidence, rendering the -3.58% ROI indistinguishable from noise. The high volatility relative to the sample size suggests the logic is broken or overfitted. Expand the backtest period and trade count to validate if the negative alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	**-3.58%**
Sortino Ratio	**-0.06**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9645.25**

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