LATINOS TRADING

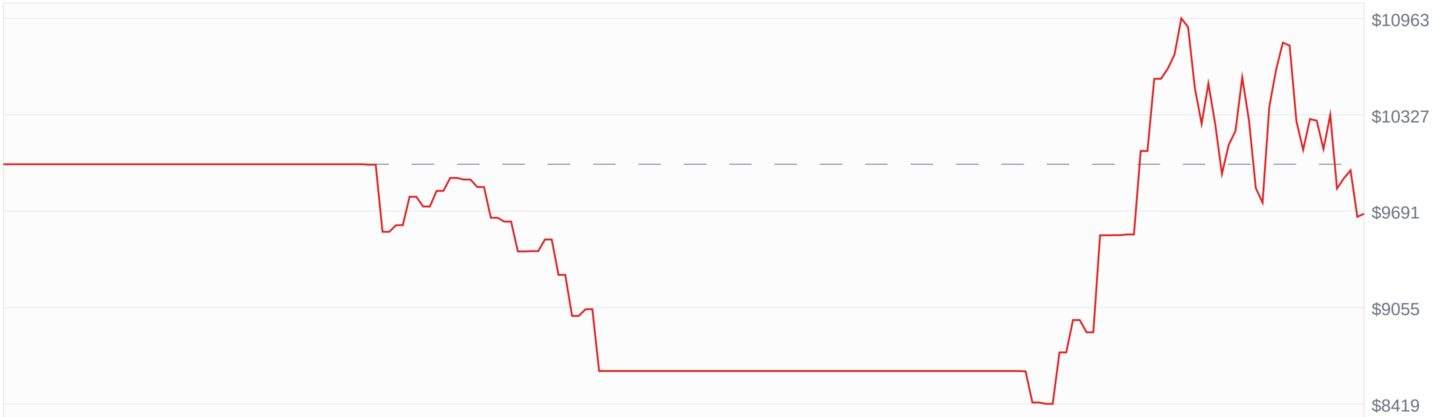
BACKTEST REPORT

Backtest #30024 · PLMR · EVO_EVOEVOEVOE_v1894

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, yielding a negative ROI of -3.29% and a Sharpe ratio of -0.07, indicating no risk-adjusted edge. A win rate of 50% is statistically meaningless given the tiny sample size of just two trades. The 14.42% max drawdown is excessive relative to the minimal returns, suggesting poor risk management or overfitting. The sample size is too small to claim any statistical confidence in the results. Next, expand the backtest period to include at least 100 trades for valid statistical significance.

ADDITIONAL METRICS

CAGR	**-3.29%**
Sortino Ratio	**-0.05**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9673.92**