LATINOS TRADING

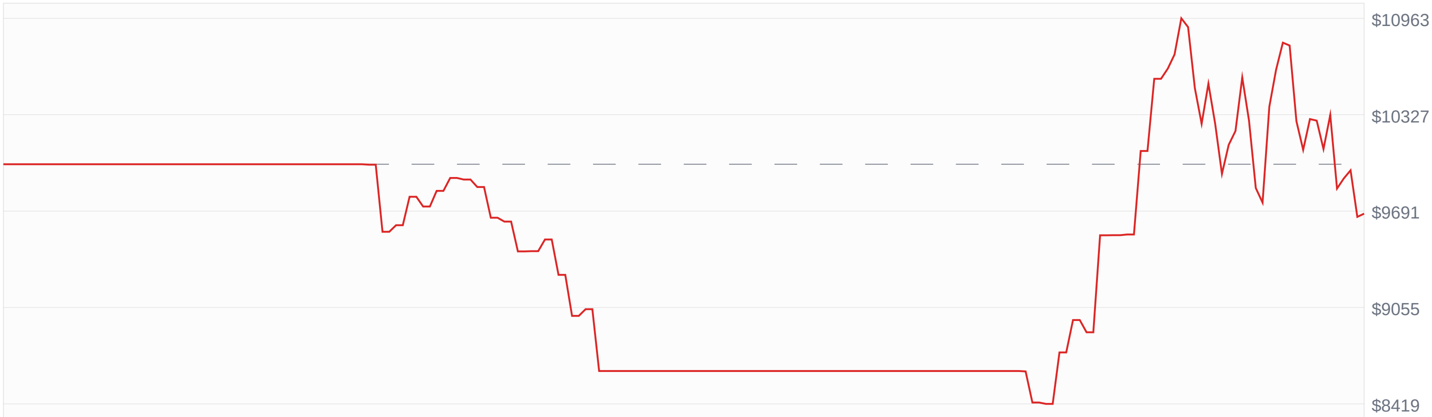
BACKTEST REPORT

Backtest #30153 · PLMR · EVO_EVOWEBIDEA_v361

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, resulting in a negative ROI of -3.29% and a negligible Sharpe ratio of -0.07. A critical statistical limitation is the sample size of only two trades, rendering the 50% win rate meaningless for confidence assessment. The maximum drawdown of 14.42% is disproportionately high relative to the small number of trades, indicating severe risk per position. This backtest lacks the statistical power required for institutional deployment or further optimization. Immediate next steps must involve expanding the historical lookback period to achieve a statistically significant trade count.

ADDITIONAL METRICS

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

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