LATINOS TRADING

BACKTEST REPORT

Backtest #3874 · PLMR · EVO_GG1RSISNIP_v1440

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 failed to generate statistically significant alpha, evidenced by a negligible Sharpe ratio of 0.28 and a maximum drawdown of 14.42% on only two total trades. A fifty percent win rate with such a minuscule sample size offers zero statistical confidence in the underlying edge. The modest two-point-nine-seven percent return does not compensate for the elevated risk exposure during the test period. Future analysis requires expanding the dataset to at least one hundred trades to establish any meaningful predictive validity.

ADDITIONAL METRICS

CAGR	**2.97%**
Sortino Ratio	**0.19**
Turnover	**3.76x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10300.19**

Generated 2026-08-14T05:20:37Z · latinostrading.com