LATINOS TRADING

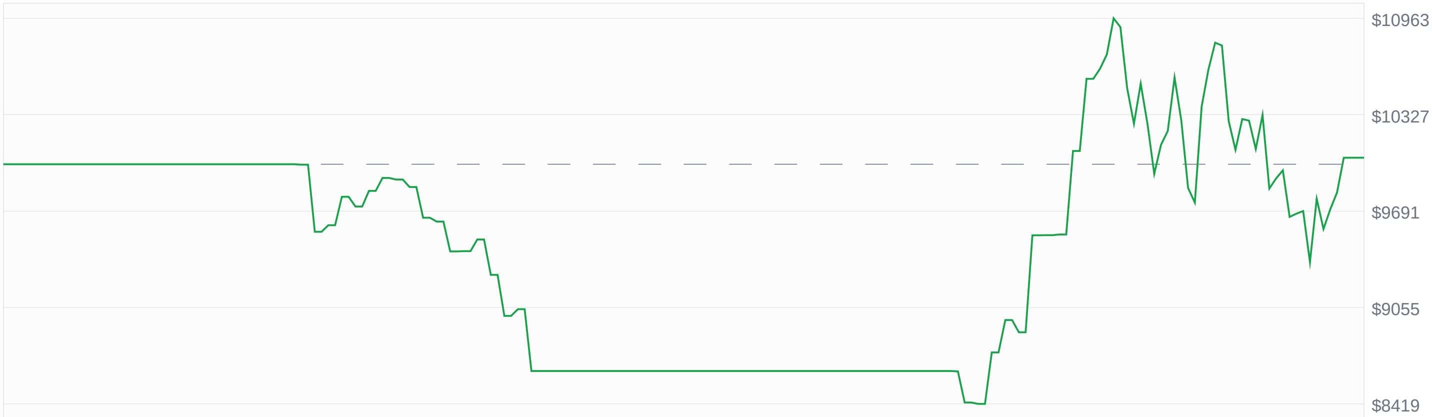
BACKTEST REPORT

Backtest #40633 · PLMR · EVO_EVOEVOEVOE_v2385

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a marginal 0.43 percent return with a negligible 0.14 Sharpe ratio, indicating no statistical edge. A 50 percent win rate paired with a 14.67 percent max drawdown suggests poor risk management and high volatility relative to gains. With only two trades, the sample size is too small to establish any statistical confidence or reliability in performance. The primary failure is the inability to generate consistent alpha that justifies the capital at risk. Next, increase the backtest period to at least one hundred trades to validate signal robustness before further optimization.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**