LATINOS TRADING

BACKTEST REPORT

Backtest #7352 · PLMR · EVO_EVOEVOEVOE_v1699

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 yields a marginal ROI of 2.97% with a suboptimal Sharpe ratio of 0.28 and a concerning 14.42% drawdown. Crucially, the statistical validity is negligible due to only two total trades, rendering the 50% win rate meaningless for predictive confidence. This sample size is statistically insufficient to distinguish signal from noise or to verify the strategy's edge.
I recommend expanding the backtest period to gather a robust dataset of at least 50 trades before further optimization.

ADDITIONAL METRICS

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

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