LATINOS TRADING

BACKTEST REPORT

Backtest #8140 · PLMR · EVO_EVOEVOEVOE_v1927

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 modest 2.97% return but suffers from a negligible Sharpe ratio of 0.28 and a severe 14.42% max drawdown, indicating poor risk-adjusted performance. A win rate of 50% is statistically meaningless given the minuscule sample size of only two trades, rendering the results unreliable for any institutional deployment. This lack of data volume prevents any meaningful assessment of the edge or robustness of the underlying signal logic. You must expand the backtest window significantly to achieve statistical significance before considering any further optimization or live testing.

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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