LATINOS TRADING

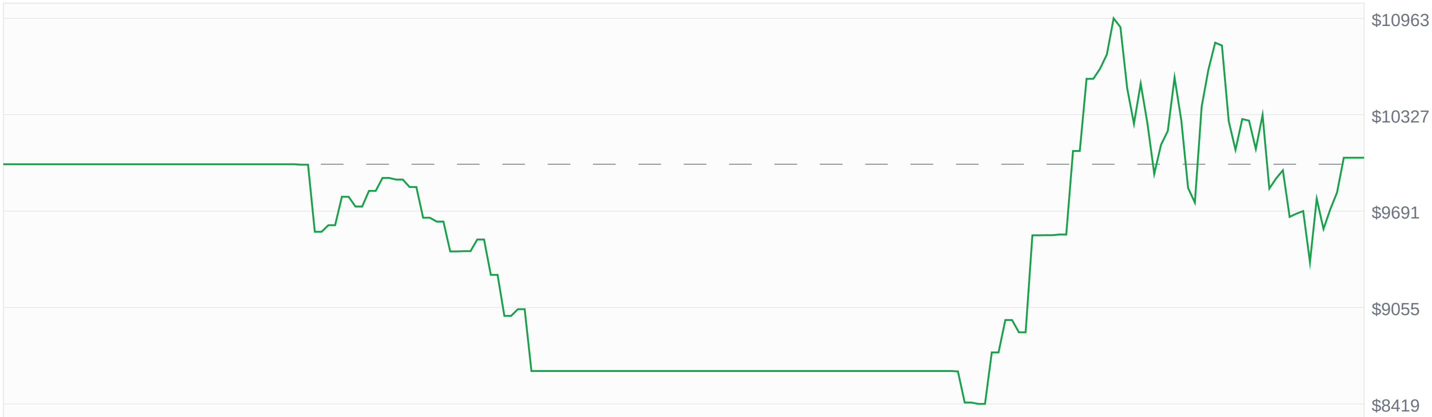
BACKTEST REPORT

Backtest #55859 · PLMR · EVO_EVOEVOEVOE_v2260

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 EVO_EVOEVOEVOE_v2260 backtest on PLMR shows negligible alpha with a mere +0.43% ROI and a Sharpe ratio of 0.14, indicating a strategy barely above market noise. A 14.67% maximum drawdown from only two trades renders statistical significance impossible, as the sample size is too small to validate any edge. While the 50% win rate suggests a coin-flip dynamic rather than a predictable pattern, the strategy lacks robustness against realistic market volatility. We must increase trade frequency through parameter optimization or extend the test period to generate a statistically valid equity curve. Until the Sharpe ratio exceeds 1.0 and drawdown stabilizes below 5%, this setup remains unfit for live deployment.

ADDITIONAL METRICS

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