LATINOS TRADING

BACKTEST REPORT

Backtest #22892 · PLMR · EVO_EVOEVOEVOE_v1720

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 PLMR backtest shows negligible alpha with a 0.28 Sharpe ratio, and the 14.42% max drawdown severely overshadows the modest 2.97% ROI. A win rate of 50.0% across only two trades offers zero statistical confidence, rendering the results indistinguishable from random noise. The sample size is far too small to validate the EVO_EVOEVOEVOE_v1720 strategy's edge or reliability. You need to expand the lookback period to accumulate sufficient trade volume before drawing any conclusions.

ADDITIONAL METRICS

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