LATINOS TRADING

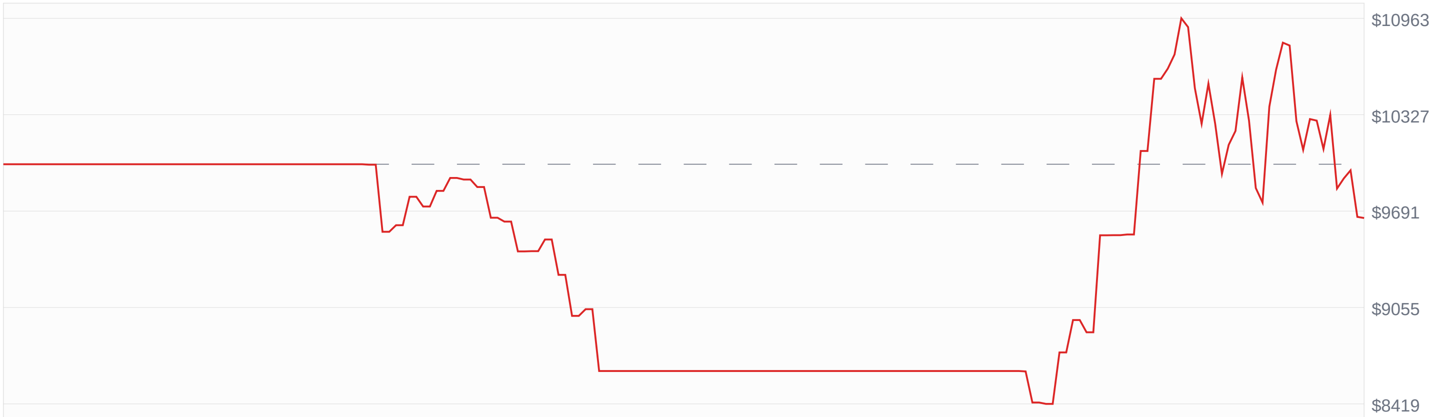
BACKTEST REPORT

Backtest #28381 · PLMR · EVO_EVOEVOEVOG_v511

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOG_v511 strategy on PLMR shows a negative ROI of -3.58% with a near-zero Sharpe ratio, indicating no risk-adjusted edge. A 14.42% maximum drawdown is disproportionately high relative to the tiny -3.58% loss, suggesting poor capital efficiency. The statistical significance is virtually nonexistent given only two total trades and a 50% win rate. This sample size cannot reliably distinguish strategy signal from random noise. Next, increase trade volume significantly or re-engineer entry filters before considering further backtesting.

ADDITIONAL METRICS

CAGR	**-3.58%**
Sortino Ratio	**-0.06**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9645.25**

Generated 2026-08-14T07:00:01Z · latinostrading.com