LATINOS TRADING

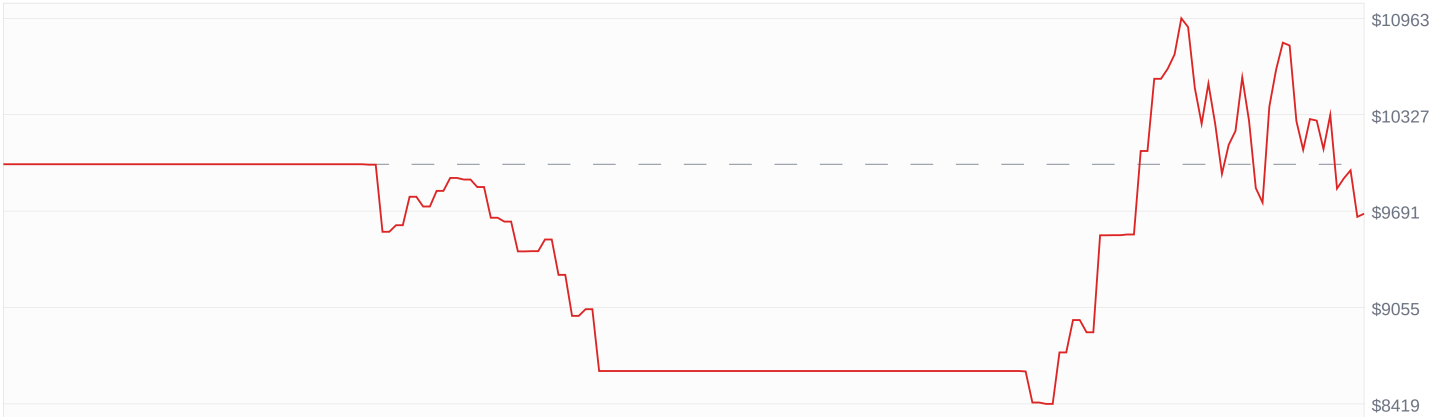
BACKTEST REPORT

Backtest #29762 · PLMR · EVO_EVOEVOEVOE_v571

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v571 strategy for PLMR suffered a 14.42% drawdown despite a neutral 50% win rate, yielding a negative Sharpe of -0.07 and -3.29% ROI. With only two trades, the statistical sample is too small to distinguish signal from random noise, rendering the Sharpe metric meaningless. The primary failure was excessive risk per trade rather than directional error. Next, reduce position sizing by 90% and require a minimum of fifty completed trades to validate the logic.

ADDITIONAL METRICS

CAGR	**-3.29%**
Sortino Ratio	**-0.05**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9673.92**