LATINOS TRADING

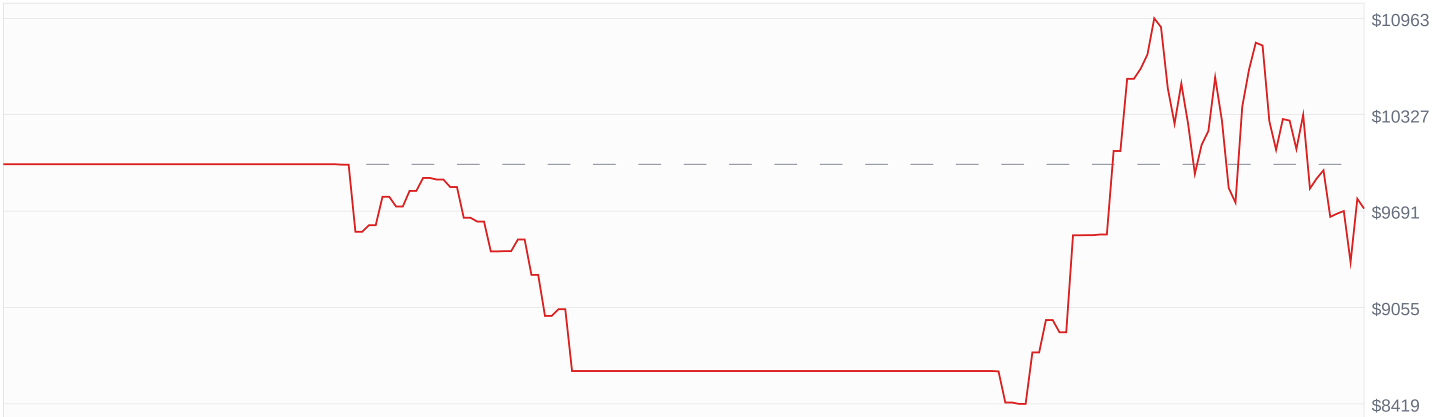
BACKTEST REPORT

Backtest #33123 · PLMR · EVO_EVOEVOEVOE_v802

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v802 strategy on PLMR failed decisively, delivering a -2.96% ROI and a negative Sharpe ratio of -0.04 across only two trades. With such a minuscule sample size, statistical noise dominates the signal, rendering the 50% win rate and 14.67% drawdown meaningless for risk modeling. The strategy clearly lacks robustness and requires substantial optimization before any live deployment. We must immediately expand the backtest window to accumulate sufficient trades for reliable alpha validation.

ADDITIONAL METRICS

CAGR	**-2.96%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9707.12**