LATINOS TRADING

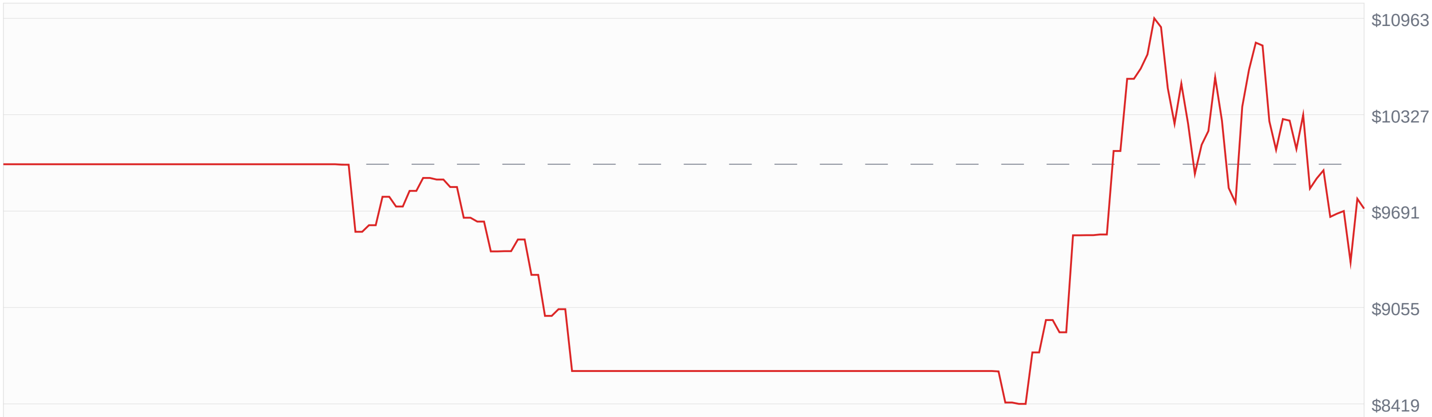
BACKTEST REPORT

Backtest #33368 · PLMR · EVO_EVOEVOEVOG_v493

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_EVOEVOEVOG_v493 strategy on PLMR failed to generate alpha, posting a -2.96% ROI with a negative Sharpe ratio of -0.04, indicating a losing risk-adjusted profile. The 50% win rate is statistically meaningless given only two trades executed, rendering the 14.67% maximum drawdown and equity curve unreliable for institutional decision-making. We lack sufficient data points to confirm whether the logic edge is absent or merely exposed to high sampling variance. Immediate next steps involve re-running the strategy with a longer historical lookback or adjusting parameters to increase trade frequency before deploying capital.

ADDITIONAL METRICS

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

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