LATINOS TRADING

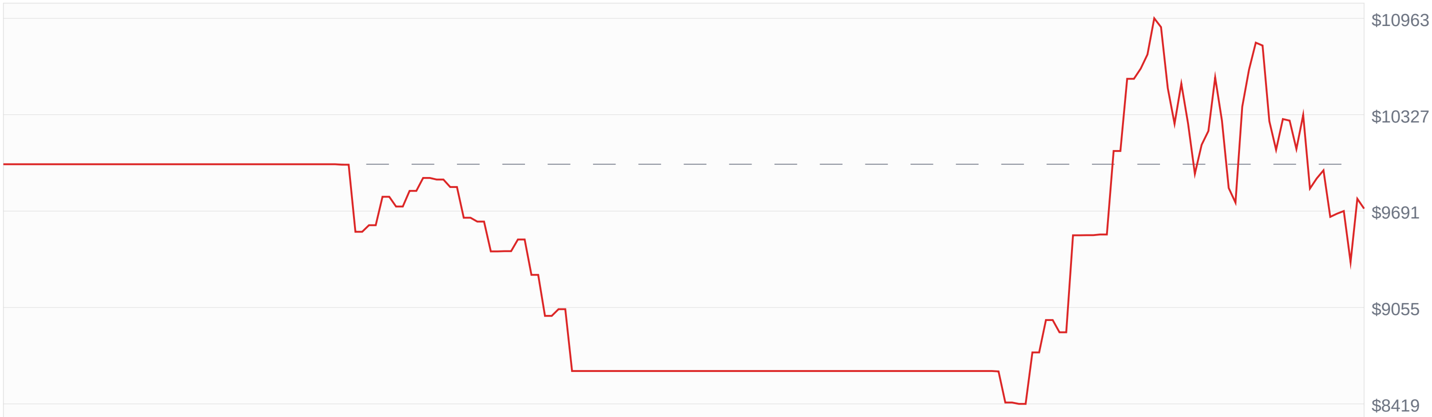
BACKTEST REPORT

Backtest #33546 · PLMR · EVO_EVOEVOEVOE_v545

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 backtest for PLMR under strategy EVO_EVOEVOE_v545 yielded a negative ROI of -2.96% with a Sharpe ratio of -0.04, indicating a net loss in risk-adjusted terms. With only two trades executed, the 50% win rate and 14.67% maximum drawdown lack statistical significance and cannot reliably validate the strategy's efficacy. The extreme sample size renders these results highly volatile and prone to noise, meaning the observed performance may not reflect true alpha. Consequently, deploying this configuration for live capital is inadvisable until further data confirms consistent profitability. The immediate next step is to extend the lookback period or adjust parameters to generate a larger sample size before re-evaluating viability.

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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