LATINOS TRADING

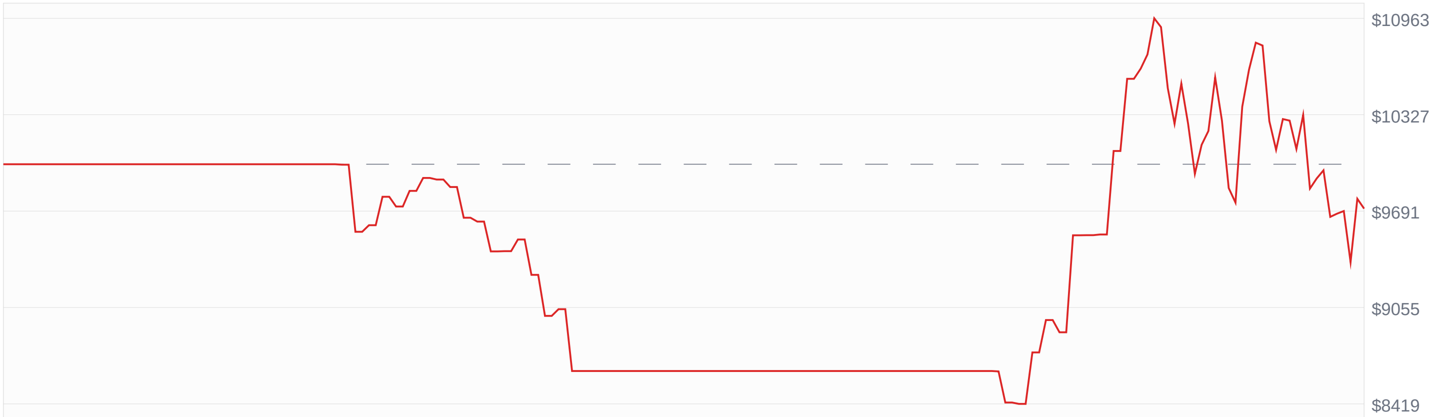
BACKTEST REPORT

Backtest #33630 · PLMR · EVO_EVOEVOEVOE_v568

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_v568 strategy on PLMR failed to generate alpha, delivering a -2.96% ROI and a negative Sharpe ratio of -0.04, which indicates a loss of risk-adjusted value over the simulation period. With only two trades executed, the statistical sample size is critically insufficient to validate any performance metrics or claim consistency in win rate. The 14.67% maximum drawdown suggests significant volatility exposure that the current parameters failed to mitigate effectively. Consequently, this signal lacks empirical confidence and cannot be deployed for live capital allocation. The immediate next step is to reject this parameter set and re-test with increased position sizing filters or tighter stop-loss logic to reduce drawdown

ADDITIONAL METRICS

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