LATINOS TRADING

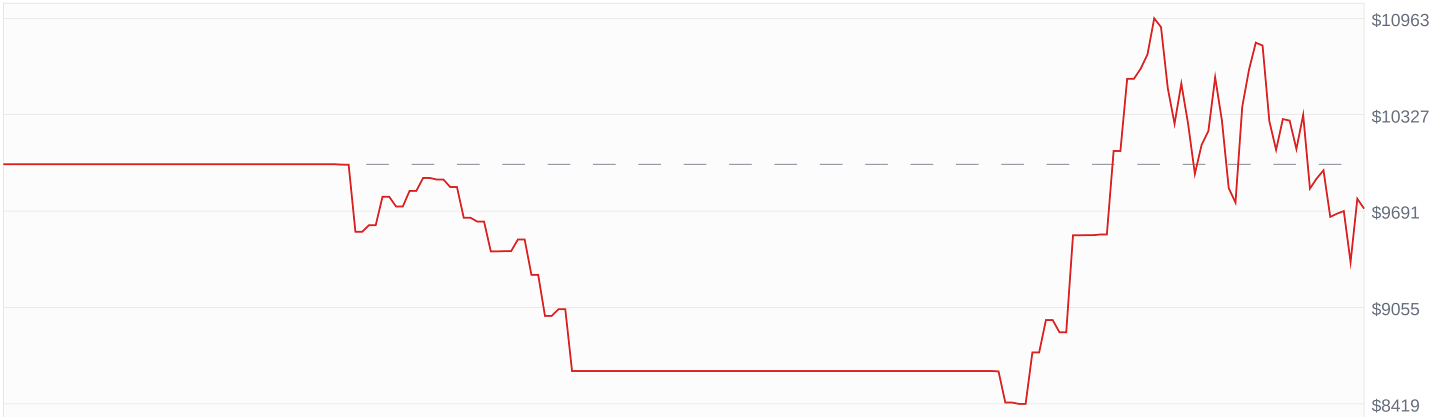
BACKTEST REPORT

Backtest #33856 · PLMR · EVO_EVOEVOEVOE_v631

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_v631 strategy generated a -2.96% ROI on PLMR with a negative Sharpe ratio of -0.04, indicating a statistically insignificant loss driven by a mere two trades. A 50% win rate with a 14.67% maximum drawdown suggests the edge is non-existent rather than underperforming, rendering the sample size too small to draw meaningful conclusions on alpha generation. The extreme variance and lack of volume prevent any reliable risk-adjusted assessment of this parameter set. We must reject the current configuration and either increase the trade frequency or pivot the entry logic to filter for higher liquidity environments before redeployment.

ADDITIONAL METRICS

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