LATINOS TRADING

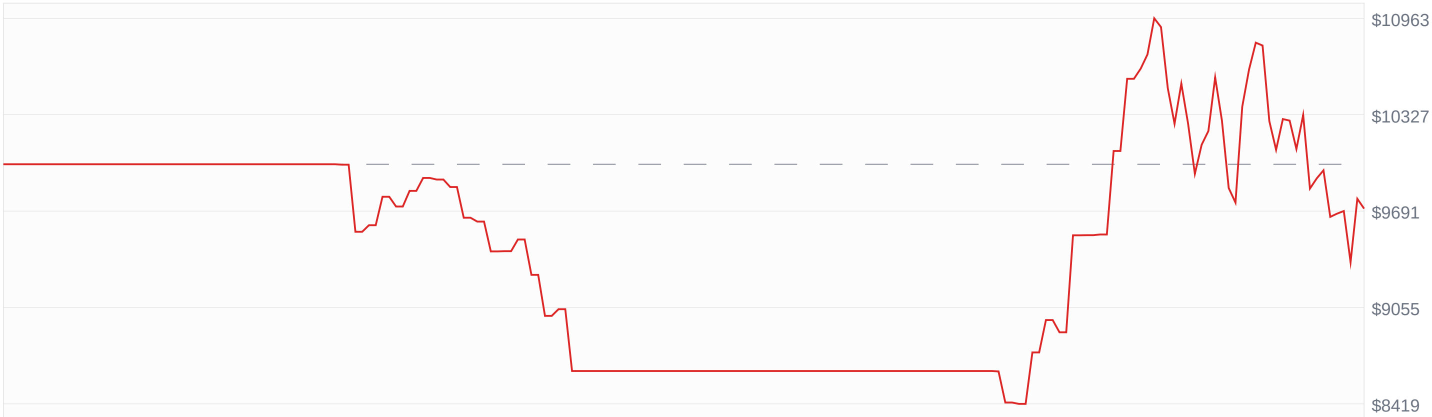
BACKTEST REPORT

Backtest #34132 · PLMR · EVO_EVOEVOEVOE_v724

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_EVOEVOEVOE_v724 shows a negative ROI of -2.96% with a near-zero Sharpe ratio of -0.04, indicating no risk-adjusted edge. While the 50.0% win rate is neutral, the 14.67% max drawdown is disproportionately high relative to the total loss, suggesting poor entry timing or excessive volatility exposure. The statistical confidence is effectively zero given only two total trades, making these results indistinguishable from random noise. The primary failure is the lack of a robust signal filter to prevent high-drawdown entries in sideways markets. The concrete next step is to expand the sample size to at least fifty trades and introduce a volatility-based position sizing rule to cap drawdowns.

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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