LATINOS TRADING

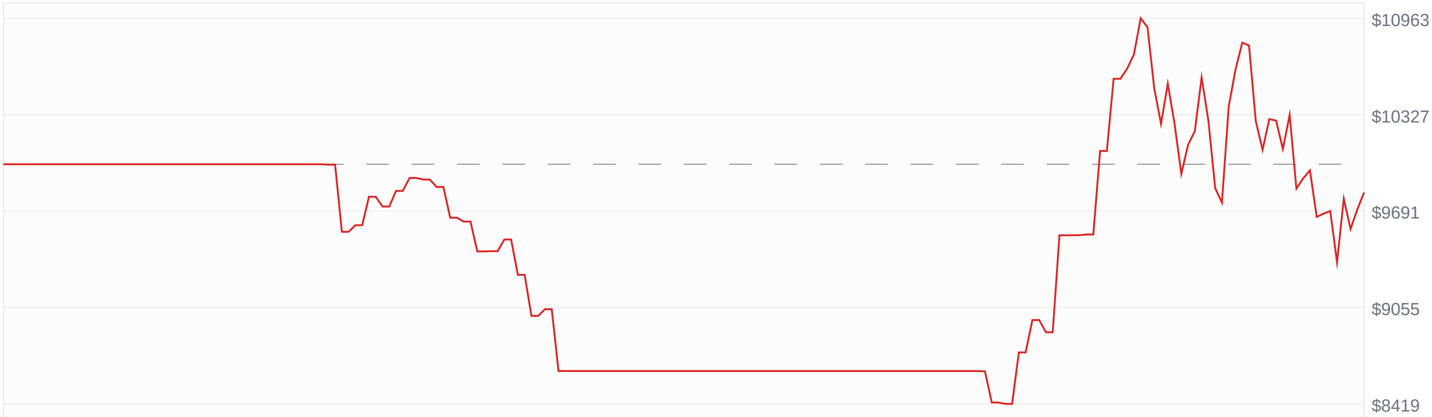
BACKTEST REPORT

Backtest #36172 · PLMR · EVO_EVOWEBIDEA_v337

ROI	Sharpe	Win Rate	Max Drawdown
-1.89%	0.02	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for PLMR under EVO_EVOWEBIDEA_v337 produced a negative ROI of -1.89% with a negligible Sharpe ratio of 0.02, indicating poor risk-adjusted returns. A 50% win rate on only two trades creates an unacceptably low statistical confidence, making the maximum drawdown of 14.67% highly unreliable. The strategy likely failed to capture sufficient volatility or suffered from overfitting to a tiny sample size, rendering current performance metrics statistically insignificant. We must increase the simulation period or adjust entry filters to validate logic before any live deployment. The immediate next step is to retest with a longer lookback period to ensure robustness against random noise.

ADDITIONAL METRICS

CAGR	**-1.89%**
Sortino Ratio	**0.01**
Turnover	**3.71x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9813.51**