LATINOS TRADING

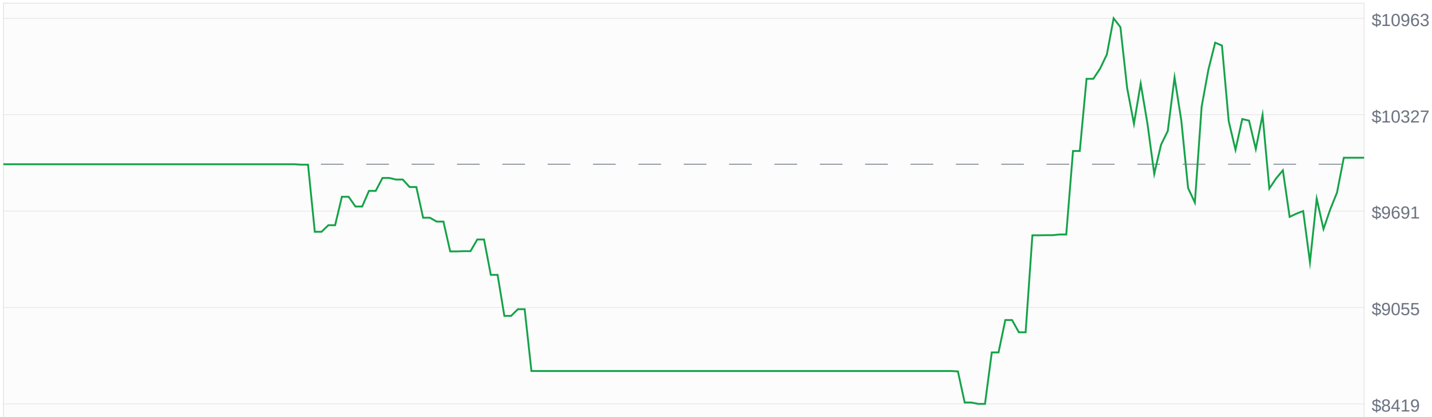
BACKTEST REPORT

Backtest #36958 · PLMR · EVO_EVOEVOEVOE_v2368

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v2368 strategy on PLMR generated a nominal +0.43% ROI with a 14.67% drawdown despite a 50% win rate. The statistical signal is negligible given only two trades, rendering the 0.14 Sharpe ratio and 14.67% drawdown statistically meaningless for institutional deployment. Confidence in any forward return is near zero as the sample size cannot validate the signal logic against market noise. A concrete next step involves increasing the backtest lookback period to accumulate at least one thousand trades for robust parameter validation. Without expanded data, this approach remains a theoretical exercise rather than a viable alpha source.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

Generated 2026-08-28T03:23:32Z · latinostrading.com