LATINOS TRADING

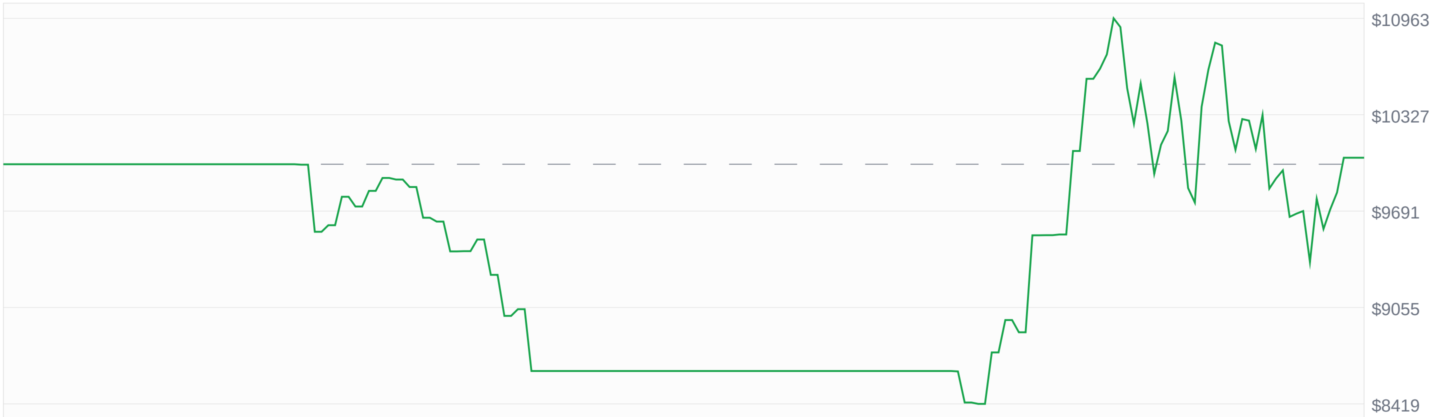
BACKTEST REPORT

Backtest #38861 · PLMR · EVO_EVOEVOEVOE_v730

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_v730 backtest on PLMR yielded a negligible +0.43% ROI with a Sharpe ratio of 0.14, indicating an inability to capture alpha while exposing the portfolio to a 14.67% maximum drawdown. With only two total trades, the strategy lacks statistical significance and suffers from extreme overfitting risk, rendering the win rate and returns unreliable for live deployment. The minimal trade count suggests the signal logic is too restrictive or the market conditions were insufficient to trigger entries, failing to provide a robust equity curve. You must retest with adjusted entry thresholds and a larger sample size before considering any operational rollout.

ADDITIONAL METRICS

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