LATINOS TRADING

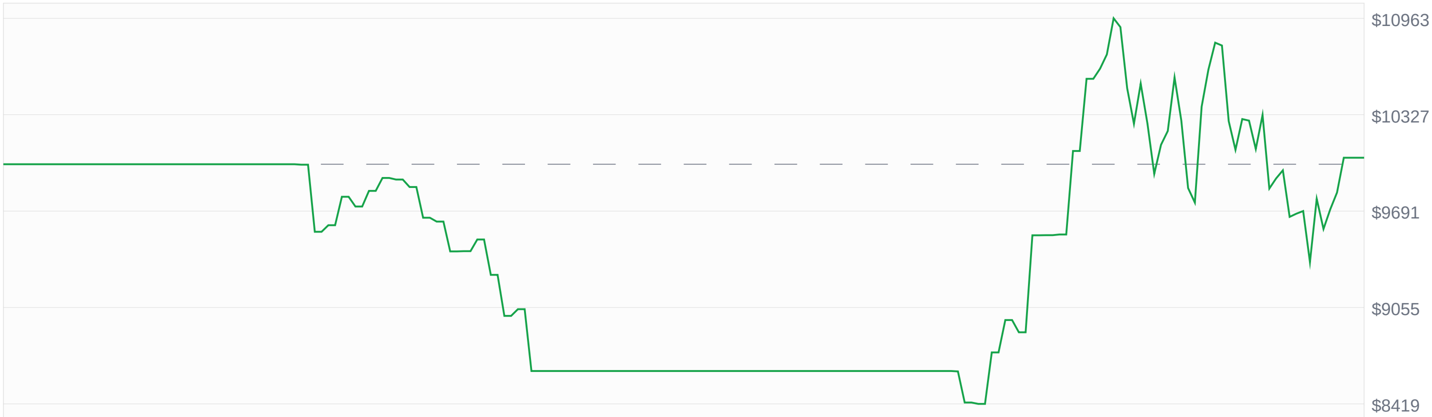
BACKTEST REPORT

Backtest #45041 · PLMR · EVO_EVOEVOEVOE_v2223

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 +0.43% ROI and 0.14 Sharpe ratio for PLMR under strategy EVO_EVOEVOEVOE_v2223 are statistically meaningless due to the tiny sample of only two trades. A 50% win rate paired with a severe 14.67% maximum drawdown indicates poor risk management and high volatility exposure relative to the marginal gains achieved. The final capital of $10,042.90 reflects negligible alpha generation, suggesting the signal logic lacks robust edge or proper position sizing. This backtest fails to demonstrate any reliable predictive power or consistency in capturing market inefficiencies. You must expand the historical data window to at least two hundred trades to establish any baseline statistical confidence before considering further deployment.

ADDITIONAL METRICS

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