LATINOS TRADING

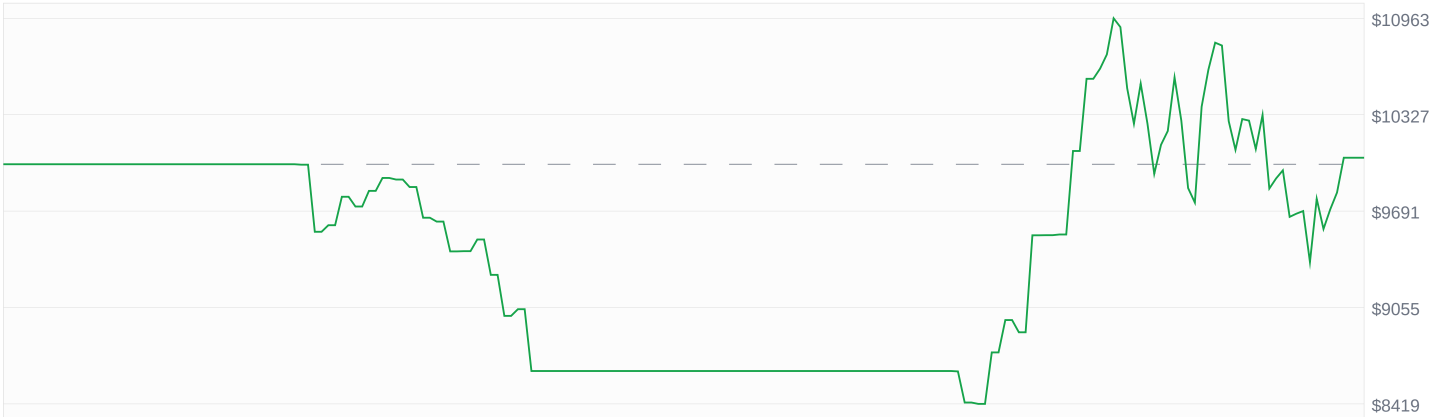
BACKTEST REPORT

Backtest #45063 · PLMR · EVO_EVOEVOEVOE_v2224

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 strategy on PLMR delivered a negligible 0.43% ROI with a 0.14 Sharpe ratio, indicating no statistical edge over random chance. A 50% win rate paired with a severe 14.67% max drawdown suggests poor risk management and unfavorable payoff asymmetry. Statistical confidence is virtually nonexistent with only two total trades, making the results pure noise rather than signal. The primary failure is the lack of robustness, as the current logic fails to protect capital during adverse moves. Next, expand the historical sample size to at least 100 trades to determine if the strategy possesses any genuine predictive power before considering further optimization.

ADDITIONAL METRICS

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

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