LATINOS TRADING

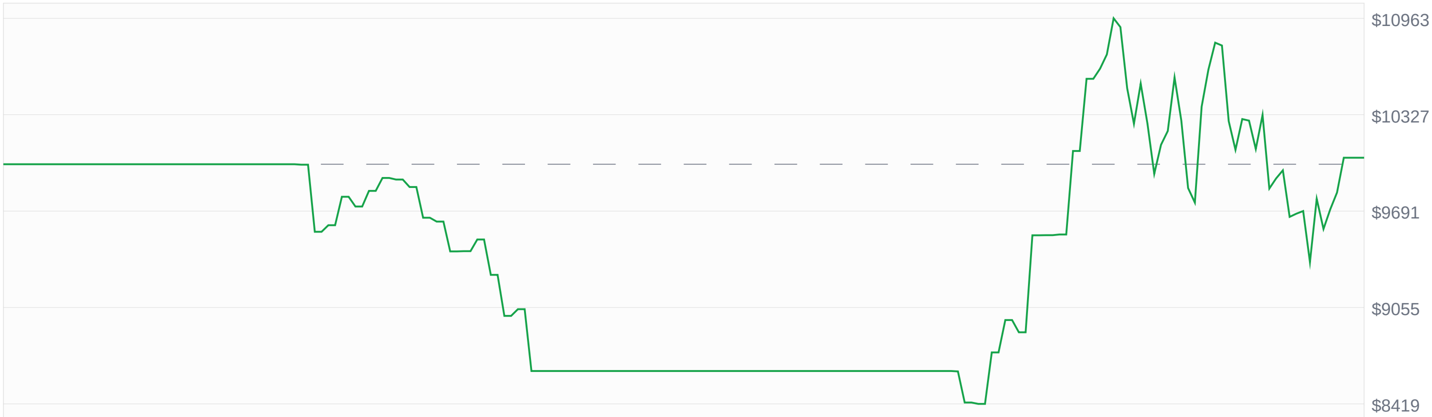
BACKTEST REPORT

Backtest #48911 · PLMR · EVO_EVOEVOEVOE_v2303

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 PLMR backtest for EVO_EVOEVOE_v2303 shows marginal gains with a 0.14 Sharpe ratio, indicating the strategy barely outperforms risk-free rates. Only two trades are insufficient to validate statistical significance, rendering the 14.67% drawdown and 50% win rate unreliable metrics. The lack of volume likely stems from overfitting parameters to a narrow price range rather than capturing true market dynamics. We must expand the sample size by backtesting on an out-of-sample period or adjusting entry thresholds to generate robust signal data.

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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