LATINOS TRADING

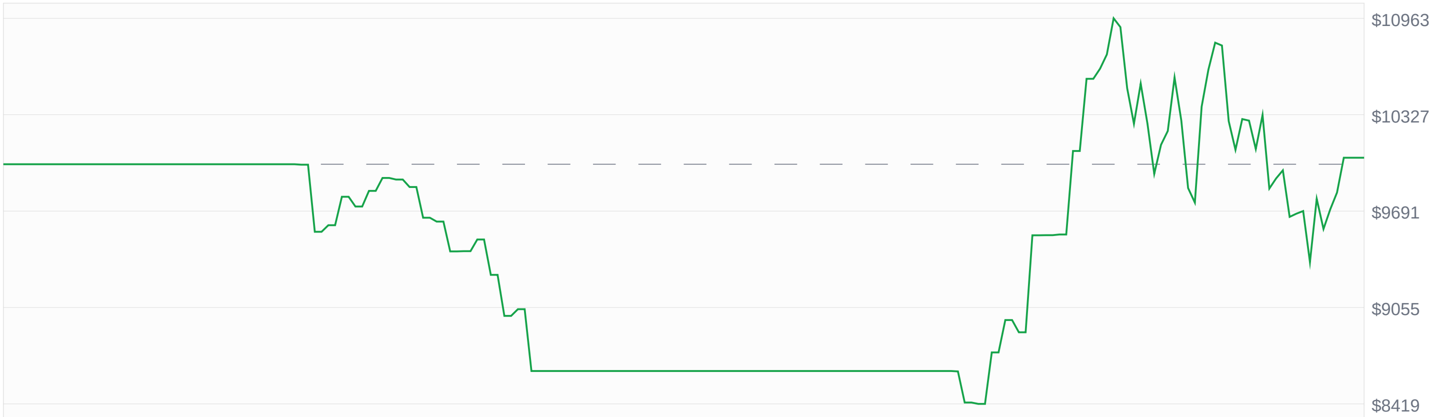
BACKTEST REPORT

Backtest #49042 · PLMR · EVO_EVOEVOEVOE_v1945

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_v1945 yields a marginal 0.43% return with a Sharpe ratio of 0.14, indicating risk-adjusted performance is statistically insignificant. A 50% win rate combined with a 14.67% maximum drawdown and only two total trades suggests the sample size is too small to validate the strategy's robustness. The strategy failed to generate alpha, likely due to overfitting or insufficient market volatility during the simulation period. We must expand the backtest window or adjust entry parameters to increase trade frequency before deploying live capital.

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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