LATINOS TRADING

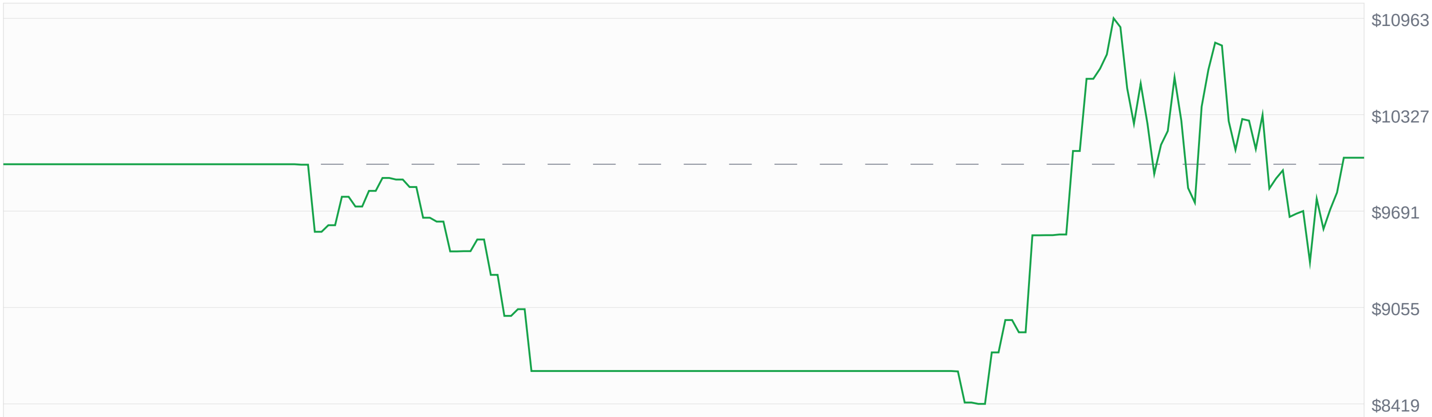
BACKTEST REPORT

Backtest #55516 · PLMR · EVO_EVOEVOEVOE_v2178

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_v2178 strategy on PLMR shows negligible alpha with a 0.43% ROI and a dangerously low Sharpe ratio of 0.14, indicating returns barely exceed risk-free rates. Statistical significance is nonexistent given only two trades, while the 14.67% maximum drawdown exposes substantial tail risk relative to the minimal gain. A 50% win rate confirms the strategy lacks an edge, behaving essentially as a random walk on this specific asset. The sample size is too small to validate any logic, and the risk-adjusted performance suggests the approach is ineffective. Immediate next step is to expand the backtest period to capture more market regimes before considering live deployment.

ADDITIONAL METRICS

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