LATINOS TRADING

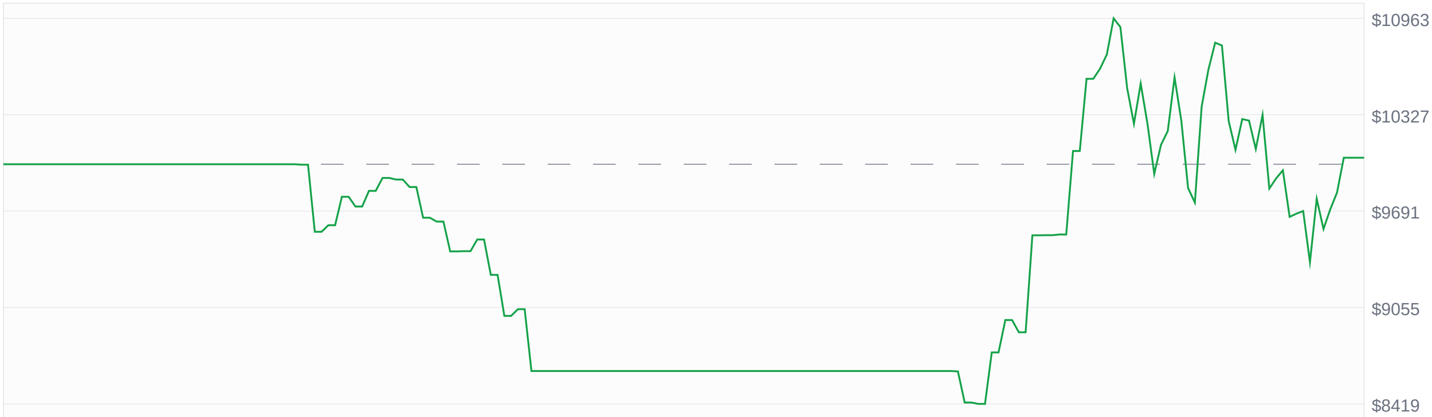
BACKTEST REPORT

Backtest #56263 · PLMR · EVO_EVOEVOEVOE_v537

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 backtest for PLMR under the EVO_EVOEVOEVOE_v537 strategy yields a negligible 0.43% return with a Sharpe ratio of 0.14, indicating returns barely exceed the risk-free rate. A 50% win rate coupled with a 14.67% maximum drawdown and only two executed trades renders the statistical signal statistically insignificant and highly unreliable. The sample size is too small to validate the strategy's robustness or confirm whether losses stem from noise or structural flaws. Without more historical data, we cannot distinguish between random market noise and a genuine edge. We must expand the lookback period and test across multiple asset classes before deploying 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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