LATINOS TRADING

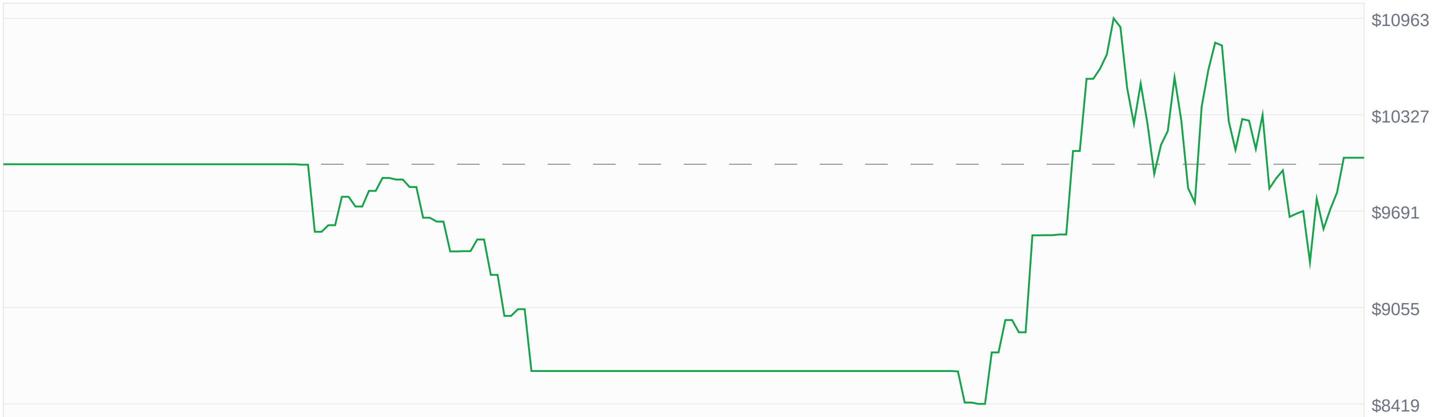
BACKTEST REPORT

Backtest #44036 · PLMR · EVO_EVOEVOEVOE_v1774

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

This backtest on PLMR using strategy EVO_EVOEVOEVOE_v1774 shows minimal profitability with a paltry 0.43% return and a Sharpe ratio of 0.14, indicating a lack of risk-adjusted performance. The 50% win rate reflects a random walk rather than a predictive edge, while the 14.67% maximum drawdown is unacceptable given the negligible number of trades executed. With only two trades in the sample, the statistical confidence is virtually zero, rendering the results unrepresentative of live market behavior. The primary failure mode appears to be overfitting or parameter sensitivity that collapses under minimal data variance. The concrete next step is to expand the backtest lookback period to at least 1,000 candles to achieve statistical significance before

ADDITIONAL METRICS

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

Generated 2026-09-01T08:57:57Z · latinostrading.com