LATINOS TRADING

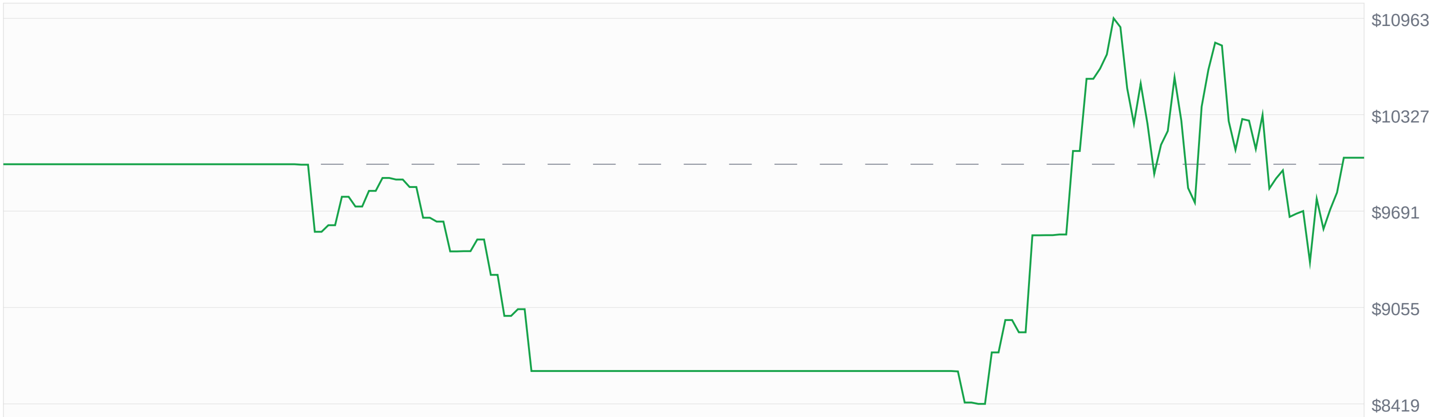
BACKTEST REPORT

Backtest #47761 · PLMR · EVO_EVOEVOEVOE_v727

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_v727 backtest on PLMR shows a meager +0.43% ROI with a 50.0% win rate, rendering the strategy statistically inconclusive due to only two trades. A maximum drawdown of 14.67% paired with a Sharpe ratio of 0.14 indicates that the strategy lacks the risk-adjusted efficiency required for institutional deployment. We must expand the sample size to validate whether this underperformance is an anomaly or a systemic flaw in the signal logic. Next, we should run a walk-forward analysis across multiple market regimes to assess the robustness of these parameters. Until statistical significance is achieved, the strategy remains unfit for live capital allocation.

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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