LATINOS TRADING

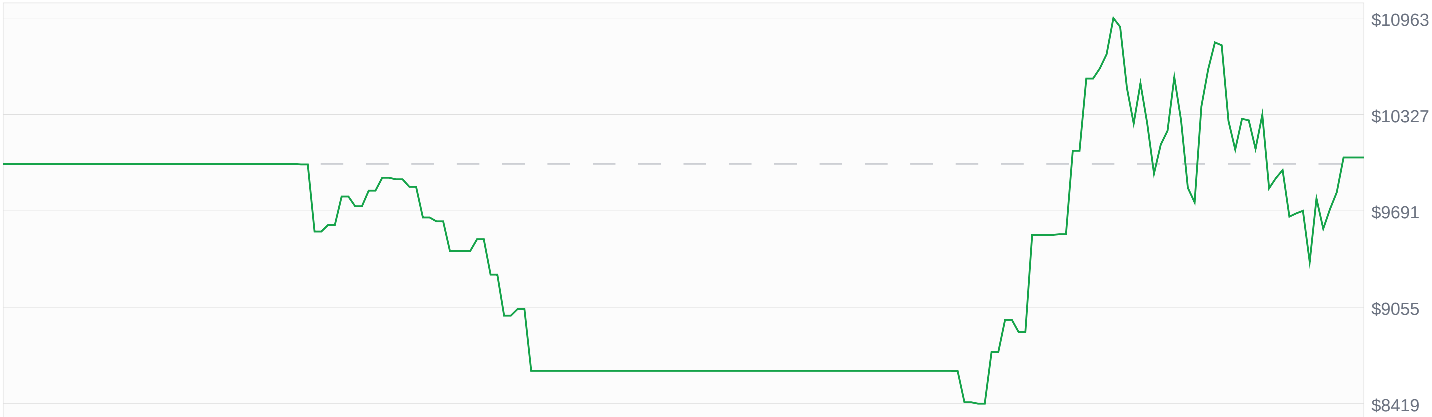
BACKTEST REPORT

Backtest #53305 · PLMR · EVO_EVOEVOEVOE_v1731

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 using the EVO_EVOEVOEVOE_v1731 strategy shows a marginal 0.43% return with a dangerously low Sharpe ratio of 0.14, indicating poor risk-adjusted performance. A maximum drawdown of 14.67% suggests significant volatility exposure, while the win rate of 50.0% confirms a lack of edge in the current market regime. The results are statistically insignificant because the strategy executed only two trades, rendering the performance metrics unreliable for any institutional decision making. We must expand the sample size by re-running the backtest on a longer historical dataset to validate whether this outcome is an anomaly or a structural flaw.

ADDITIONAL METRICS

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