LATINOS TRADING

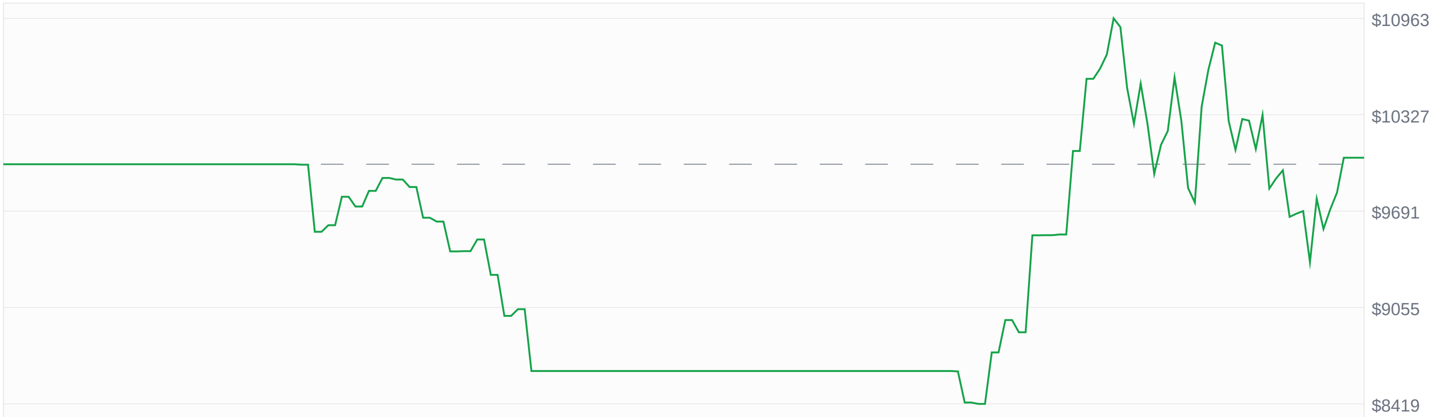
BACKTEST REPORT

Backtest #53994 · PLMR · EVO_EVOEVOEVOE_v2400

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_v2400 strategy on PLMR generated a nominal +0.43% return with a 50% win rate, but the statistical sample size of just two trades renders the Sharpe ratio of 0.14 meaningless for risk assessment. A maximum drawdown of 14.67% suggests significant exposure to volatility that a robust sample would likely have filtered out, indicating overfitting to noise rather than capturing alpha. Without additional data points, any confidence in this performance is purely speculative and fails institutional standards for validation. The next concrete step is to re-run the simulation with walk-forward analysis to test parameter stability across multiple market regimes. This approach will determine whether the observed edge is a statistical artifact

ADDITIONAL METRICS

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