LATINOS TRADING

BACKTEST REPORT

Backtest #27945 · PLMR · EVO_GG1RSISNIP_v247

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for PLMR with EVO_GG1RSISNIP_v247 shows a +2.97% ROI but with a Sharpe ratio of 0.28, indicating poor risk-adjusted performance. A 14.42% maximum drawdown is disproportionately large relative to the gains, signaling significant volatility exposure. With only two trades, the 50% win rate offers no statistical confidence and is likely noise rather than a meaningful signal. The sample size is too small to draw any reliable conclusions about the strategy's edge. The next step should be to expand the backtest window and increase trade frequency to validate any observed patterns.

ADDITIONAL METRICS

CAGR	**2.97%**
Sortino Ratio	**0.19**
Turnover	**3.76x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10300.19**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.