LATINOS TRADING

BACKTEST REPORT

Backtest #27991 · PLMR · EVO_GG1RSISNIP_v903

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 EVO_GG1RSISNIP_v903 strategy on PLMR shows a modest 2.97% ROI with a mediocre 0.28 Sharpe ratio, heavily undermined by a severe 14.42% drawdown. However, the most critical flaw is the sample size of only two trades, rendering the 50% win rate statistically irrelevant and devoid of predictive power. Without sufficient data points, we cannot distinguish edge from random noise, making the current performance metrics unreliable for institutional allocation. The high drawdown relative to the tiny return suggests poor risk-adjusted efficiency that would likely deteriorate in live markets. The immediate next step is to expand the backtest window significantly to gather more data, ensuring the signal logic holds up under varying market

ADDITIONAL METRICS

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

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