LATINOS TRADING

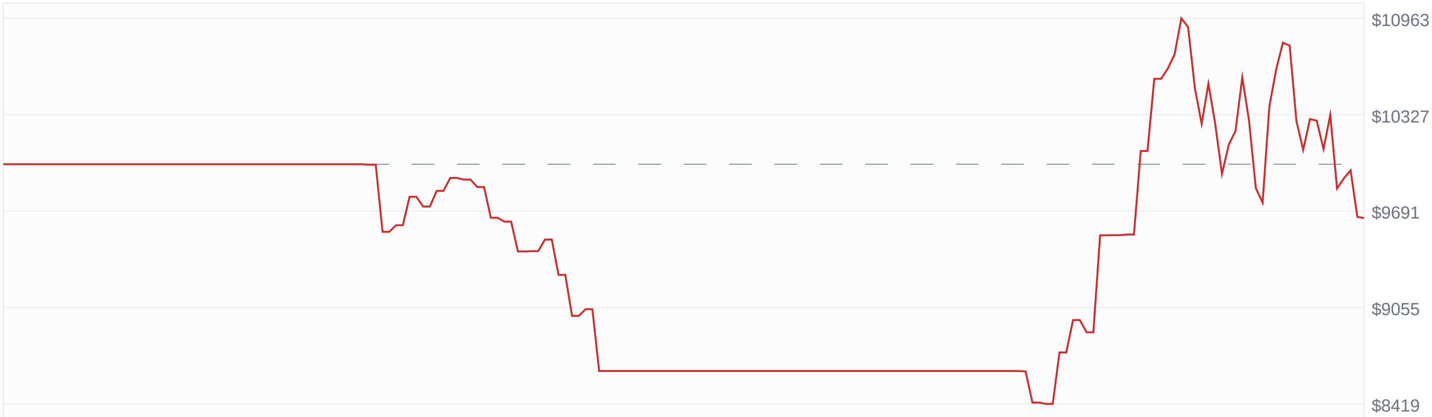
BACKTEST REPORT

Backtest #28471 · PLMR · EVO_GG1RSISNIP_v946

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v946 strategy on Palomar failed, yielding a negative ROI of -3.58% and a Sharpe ratio of -0.08 with a severe 14.42% drawdown. The strategy's performance is statistically meaningless due to a minuscule sample size of only two trades, rendering the 50% win rate uninterpretable for risk assessment. Such high volatility relative to equity erosion indicates structural flaws in signal generation or position sizing logic. Immediate next step is to re-run the backtest with a significantly larger historical window to achieve statistical significance before further optimization.

ADDITIONAL METRICS

CAGR	**-3.58%**
Sortino Ratio	**-0.06**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9645.25**

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