LATINOS TRADING

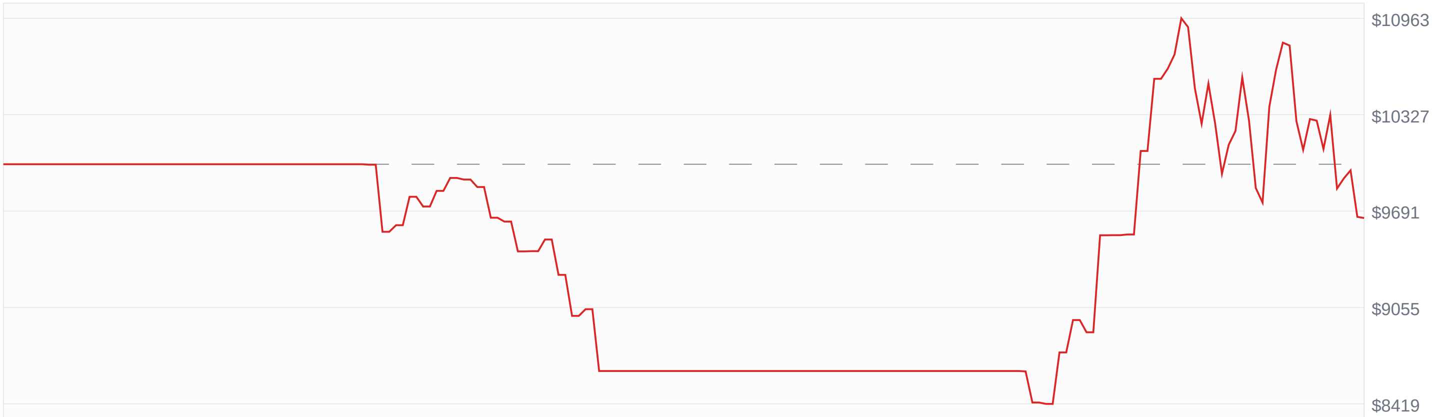
BACKTEST REPORT

Backtest #28605 · PLMR · EVO_GG1RSISNIP_v1025

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 backtest for PLMR using the EVO_GG1RSISNIP_v1025 strategy shows a net loss of 3.58% with a Sharpe of -0.08 and a 14.42% drawdown, driven by two trades: a $1,362 loss and a $1,008 gain. While the 50% win rate appears balanced, the sample size of just two trades offers zero statistical confidence, making the results indistinguishable from noise. The strategy's turnover of 3.69x is high relative to the minimal trade count, suggesting overtrading or excessive position sizing. The large drawdown relative to ROI indicates poor risk-adjusted performance, with losses exceeding gains significantly. A concrete next step is to increase the trade sample size through parameter optimization or expand the backtest period to achieve statistical

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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