LATINOS TRADING

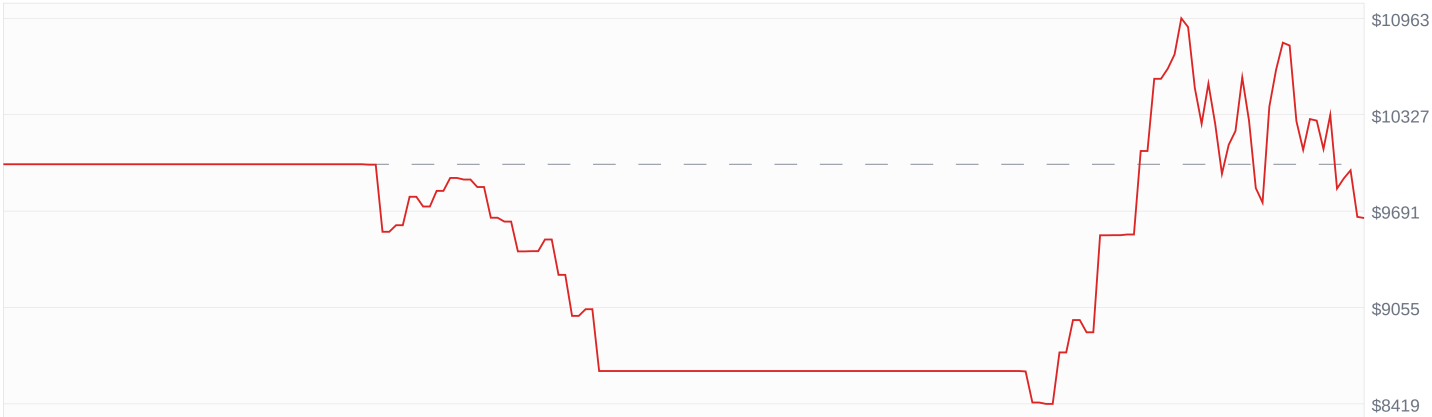
BACKTEST REPORT

Backtest #28690 · PLMR · EVO_GG1RSISNIP_v1090

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_v1090 strategy on PLMR yielded a negative ROI of -3.58% with a Sharpe ratio of -0.08, indicating no risk-adjusted edge. A win rate of 50% paired with a substantial 14.42% max drawdown highlights extreme volatility against a tiny final capital of $9645.25. Statistical confidence is nonexistent given only two total trades, rendering results indistinguishable from random noise. The signal logic fails to filter adverse market conditions, resulting in poor risk management during the tested period. A concrete next step is to expand the backtest window to include hundreds of trades to verify if the -0.08 Sharpe persists.

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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