LATINOS TRADING

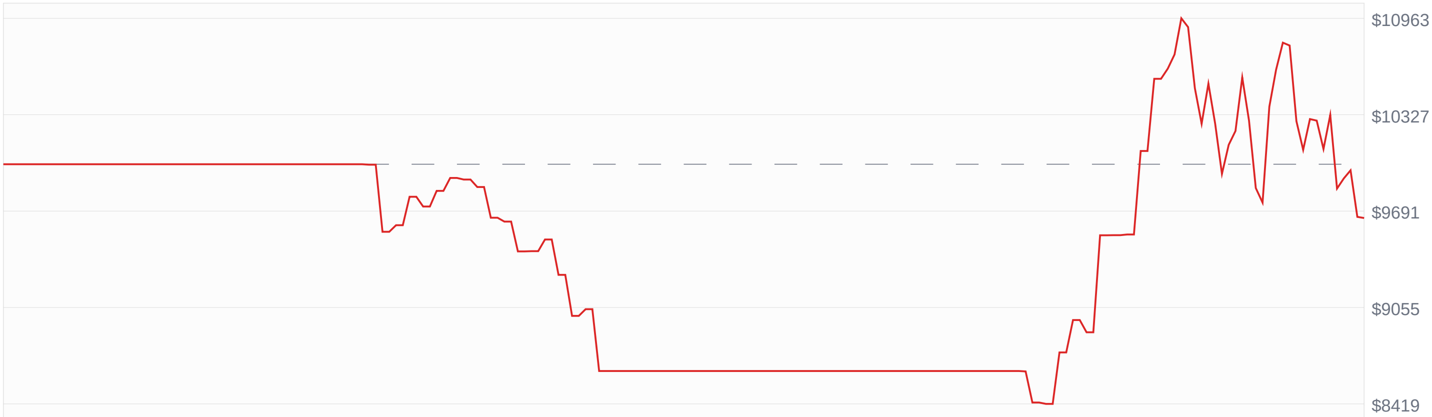
BACKTEST REPORT

Backtest #28753 · PLMR · EVO_GG1RSISNIP_v1136

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_v1136 strategy on PLMR failed with a -3.58% ROI and a negligible -0.08 Sharpe ratio despite a 50% win rate. The sample size of only two trades renders any statistical confidence meaningless, as the 14.42% max drawdown severely penalizes the risk-adjusted return metrics. This outcome suggests the signal logic is either overfit or completely misaligned with PLMR's current volatility profile. Immediate next step is to reject this configuration and expand the backtest window to increase trade frequency and validate robustness.

ADDITIONAL METRICS

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