LATINOS TRADING

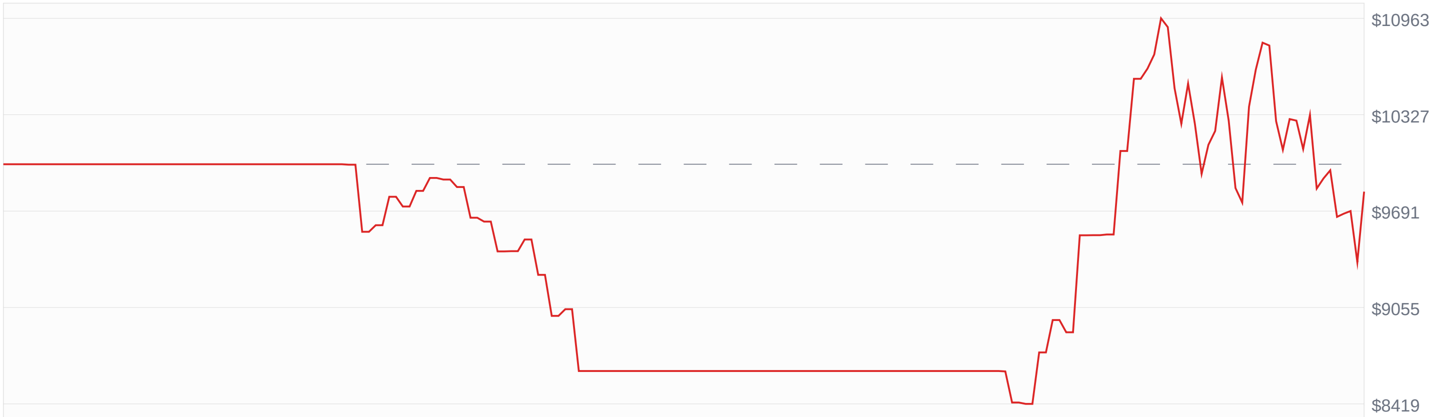
BACKTEST REPORT

Backtest #32189 · PLMR · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
-1.84%	0.02	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for PLMR using EVO_GG1RSISNIP_v11 shows a negative ROI of -1.84% and a near-zero Sharpe ratio of 0.02, indicating the strategy failed to generate meaningful risk-adjusted returns. With a maximum drawdown of 14.67% against only 50% win rate, the cost of losses clearly outweighed the gains from successful trades. Statistical confidence is virtually nonexistent given the extremely small sample size of just two total trades, making these results statistically insignificant. The primary failure is the lack of edge in the signal logic, which resulted in net capital erosion rather than growth. The concrete next step is to expand the historical data range to at least one hundred trades to determine if this strategy possesses any

ADDITIONAL METRICS

CAGR	**-1.84%**
Sortino Ratio	**0.02**
Turnover	**3.71x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9819.17**

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