LATINOS TRADING

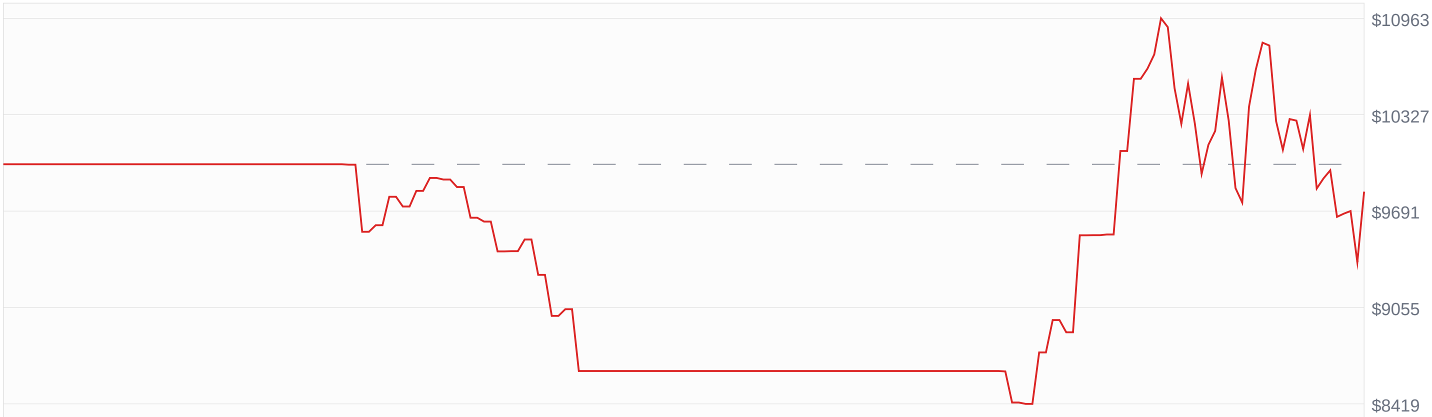
BACKTEST REPORT

Backtest #32229 · PLMR · EVO_GG1RSISNIP_v294

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 EVO_GG1RSISNIP_v294 strategy on PLMR delivered a negative ROI of -1.84% and a near-zero Sharpe ratio of 0.02, indicating a complete absence of risk-adjusted edge. While the 50.0% win rate appears neutral on the surface, it was heavily penalized by a 14.67% maximum drawdown, demonstrating poor downside protection relative to the modest capital erosion. Statistical confidence is virtually nonexistent because the sample size of only two trades provides zero meaningful power to distinguish genuine alpha from random noise. The primary failure lies in the strategy's inability to preserve capital during adverse moves, as evidenced by the severe drawdown relative to the final capital of $9819.17. The concrete next step is to extend the

ADDITIONAL METRICS

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