LATINOS TRADING

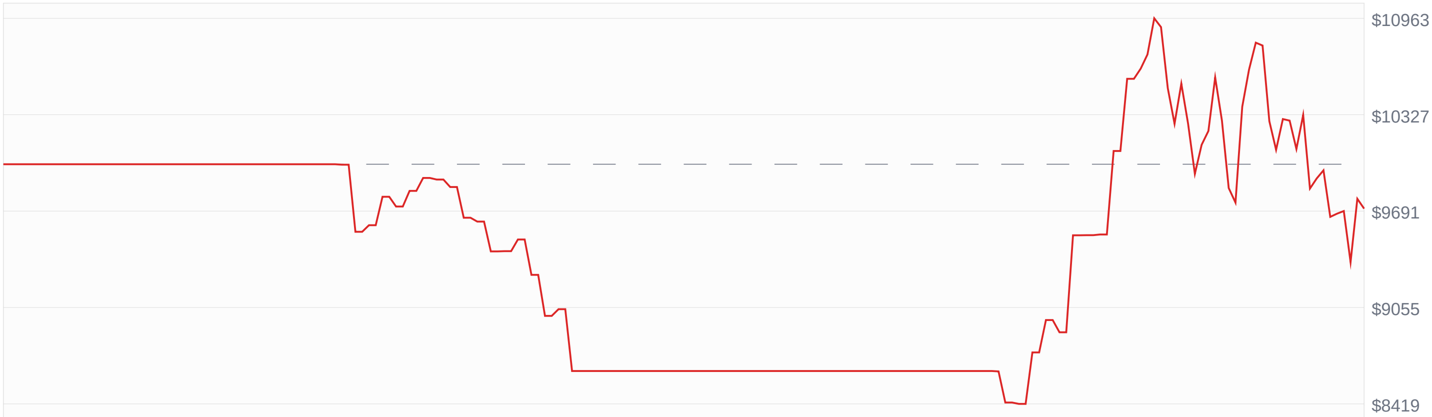
BACKTEST REPORT

Backtest #34396 · PLMR · EVO_GG1RSISNIP_v998

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v998 backtest on PLMR shows a -2.96% return and a negative Sharpe ratio of -0.04, driven by an insufficient sample of only two trades. A 50% win rate and 14.67% maximum drawdown indicate high volatility without statistical significance, rendering these metrics unreliable for live deployment. We cannot confirm strategy robustness given the tiny data footprint, which likely overfits noise rather than capturing alpha. The next step is to expand the lookback period or adjust filters to generate a statistically meaningful trade history before considering execution.

ADDITIONAL METRICS

CAGR	**-2.96%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9707.12**

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