LATINOS TRADING

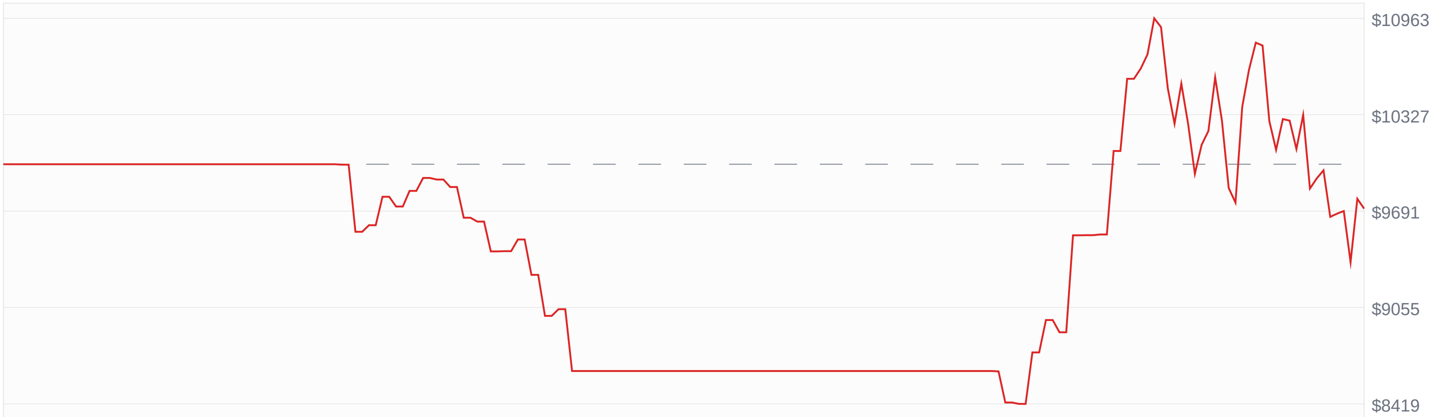
BACKTEST REPORT

Backtest #34446 · PLMR · EVO_GG1RSISNIP_v1633

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_v1633 backtest on PLMR reveals severe underperformance with a -2.96% ROI and a Sharpe ratio of -0.04, indicating a strategy incapable of generating risk-adjusted alpha. Statistical confidence is negligible given only two trades occurred, rendering the 14.67% maximum drawdown and 50% win rate unrepresentative of future performance. The strategy's inability to capture meaningful upside while exposing capital to downside suggests the signal logic requires fundamental re-evaluation before deployment. Immediate next steps include expanding the testing window to capture more market regimes and implementing stricter entry filters to reduce trade frequency. This data point alone is insufficient to justify live trading

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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