LATINOS TRADING

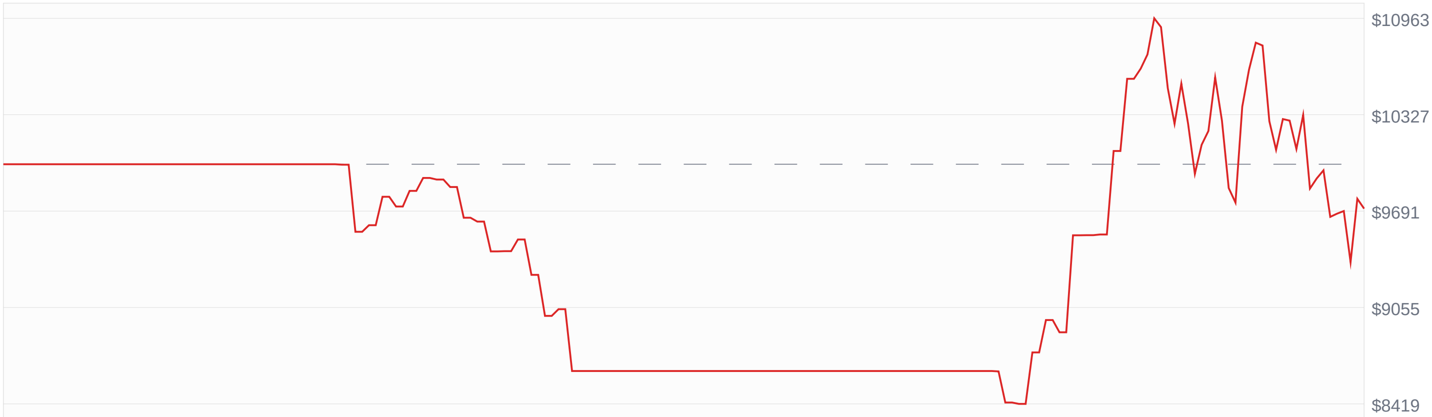
BACKTEST REPORT

Backtest #34742 · PLMR · EVO_GG1RSISNIP_v1638

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_v1638 backtest on PLMR shows a -2.96% ROI and a -0.04 Sharpe ratio, indicating the strategy failed to capture value during this sample. With only two trades executed, the statistical confidence is negligible, making the 14.67% drawdown unrepresentative of long-term performance. The 50% win rate suggests a coin-flip outcome rather than a predictive edge, likely due to insufficient market data or overfitting to noise. We must expand the sample size by re-running the simulation on a longer historical period before assessing viability. A concrete next step is to adjust stop-loss parameters to see if execution logic improved, given the current data is too thin for meaningful inference.

ADDITIONAL METRICS

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