LATINOS TRADING

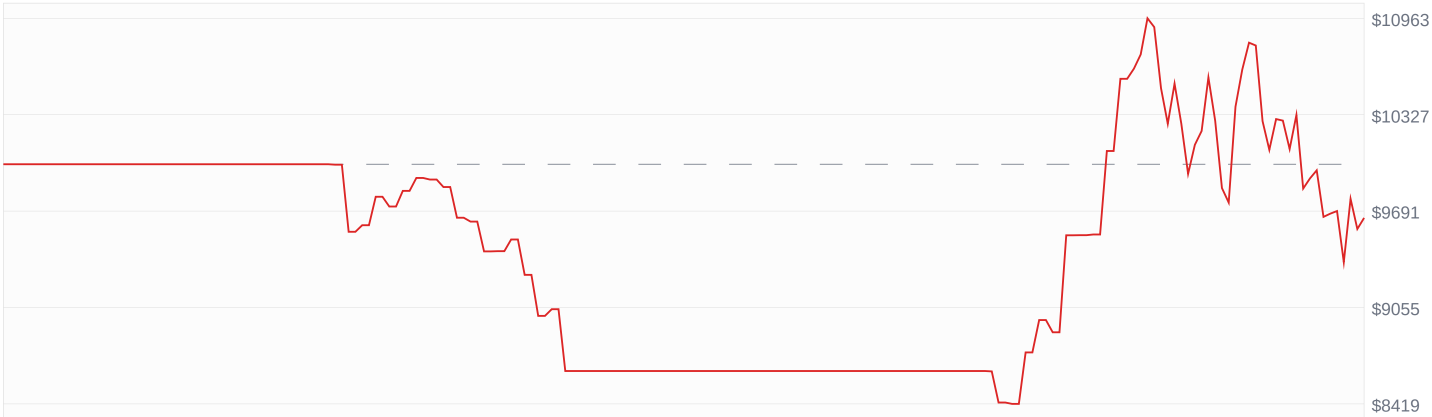
BACKTEST REPORT

Backtest #35199 · PLMR · EVO_GG1RSISNIP_v423

ROI	Sharpe	Win Rate	Max Drawdown
-3.57%	-0.07	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest for EVO_GG1RSISNIP_v423 generated a -3.57% ROI with a negative Sharpe ratio, indicating a suboptimal risk-adjusted profile over the simulated period. With only two trades executed, the statistical confidence in these metrics is negligible, rendering the 50% win rate and 14.67% drawdown statistically insignificant and not representative of live performance. The strategy appears to suffer from extreme under-trading rather than poor signal generation, as evidenced by the minimal trade frequency relative to potential opportunities. We must increase the sample size by re-running the simulation with adjusted parameters to force higher trade frequency before drawing any meaningful conclusions about the strategy's viability. The next

ADDITIONAL METRICS

CAGR	**-3.57%**
Sortino Ratio	**-0.05**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9646.01**

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