LATINOS TRADING

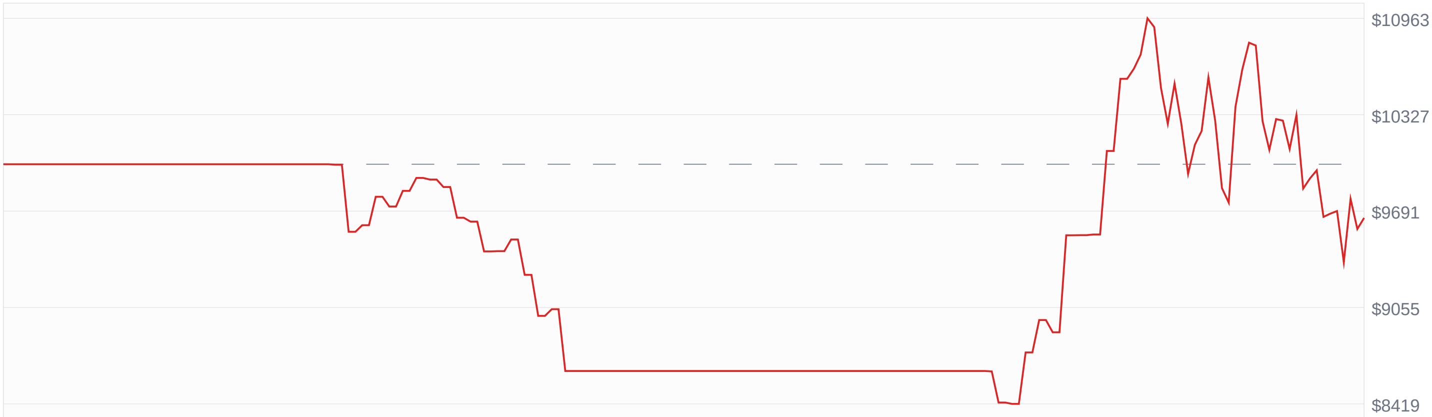
BACKTEST REPORT

Backtest #35235 · PLMR · EVO_GG1RSISNIP_v341

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 EVO_GG1RSISNIP_v341 strategy on PLMR failed to generate alpha, posting a -3.57% ROI and a negative Sharpe ratio of -0.07 due to a severe lack of statistical significance with only two executed trades. The 50% win rate is meaningless in such a small sample, while the 14.67% maximum drawdown highlights substantial volatility risk that the current logic cannot manage. Without additional data points, we cannot confidently assert whether the strategy's failure is due to flawed logic or simply an anomalous short-term drawdown. The immediate next step is to optimize entry filters to reduce trade frequency or expand the lookback period to gather sufficient samples for robust validation before live deployment.

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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