LATINOS TRADING

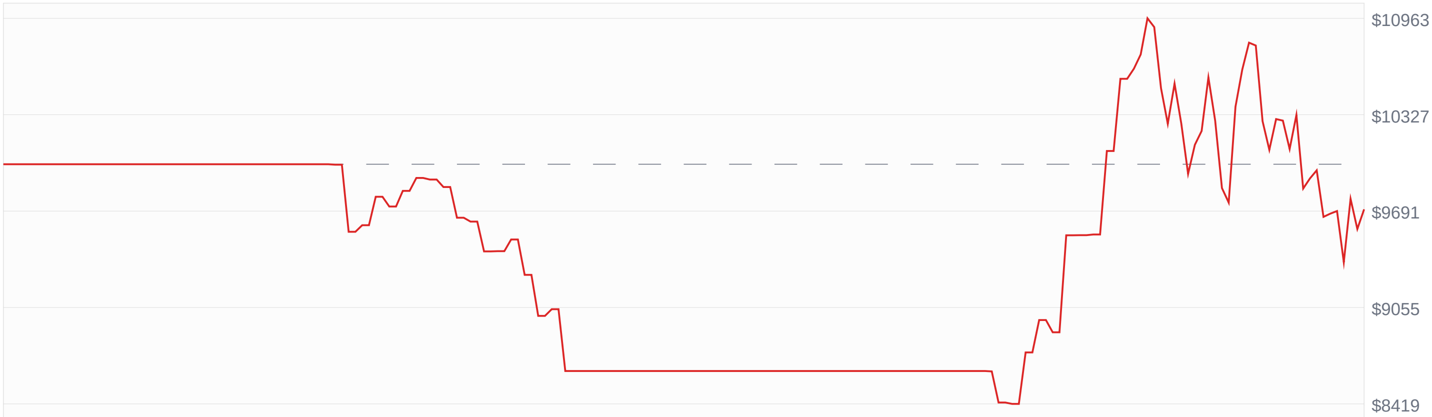
BACKTEST REPORT

Backtest #35489 · PLMR · EVO_GG1RSISNIP_v246

ROI	Sharpe	Win Rate	Max Drawdown
-3.00%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for PLMR using EVO_GG1RSISNIP_v246 reveals a non-viable strategy with a negative ROI of -3.00% and a Sharpe ratio of -0.04, indicating a net loss per unit of risk. With only two trades executed, the statistical sample size is insufficient to derive any meaningful confidence in the 50% win rate or the observed 14.67% maximum drawdown. The strategy failed to generate alpha over this short horizon, suggesting the entry logic or risk parameters are currently misaligned with PLMR's price action. A concrete next step is to increase the simulation lookback period to at least 100 trades to validate whether the poor performance is a temporary anomaly or a systemic flaw. Until further data confirms edge, manual execution or strategy refinement is

ADDITIONAL METRICS

CAGR	**-3.00%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9702.60**

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