LATINOS TRADING

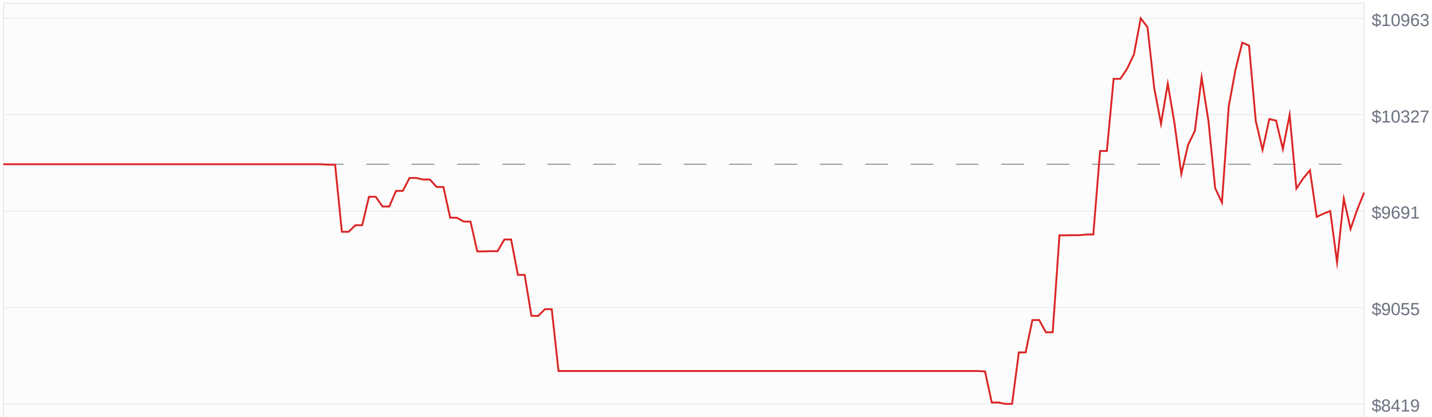
BACKTEST REPORT

Backtest #35585 · PLMR · EVO_GG1RSISNIP_v11

ROI	Sharpe	Win Rate	Max Drawdown
-1.89%	0.02	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The PLMR backtest for EVO_GG1RSISNIP_v11 yields a -1.89% ROI and 14.67% drawdown, primarily driven by a sample size of only two trades. With a Sharpe ratio of 0.02 and a mediocre 50% win rate, statistical confidence is negligible given the insufficient transaction volume. The strategy likely suffered from overfitting to noise rather than capturing a robust market inefficiency. We must expand the historical lookback window to generate a statistically significant sample before deploying any live capital. This approach ensures we distinguish between random variance and genuine alpha.

ADDITIONAL METRICS

CAGR	**-1.89%**
Sortino Ratio	**0.01**
Turnover	**3.71x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9813.51**

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