LATINOS TRADING

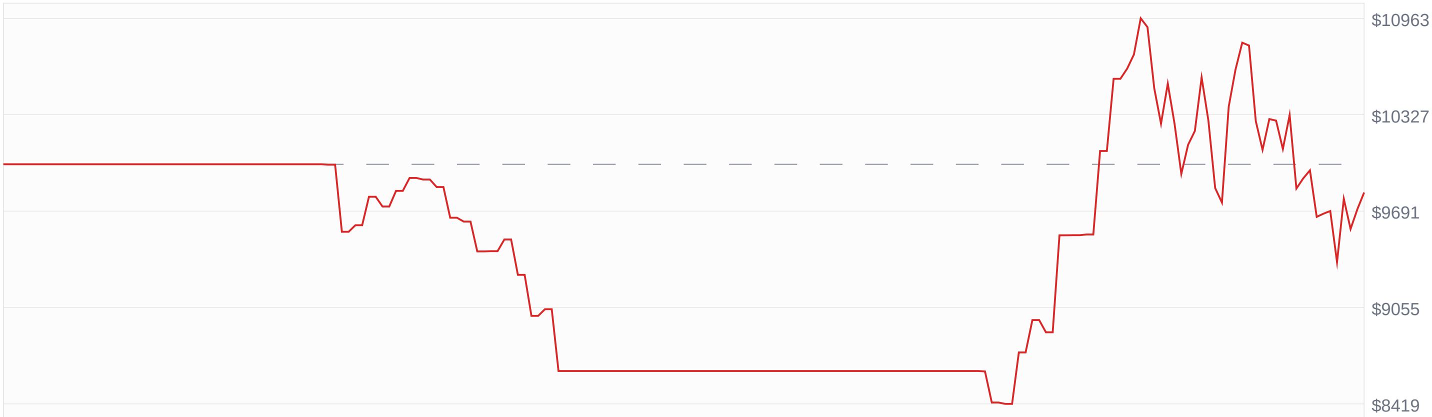
BACKTEST REPORT

Backtest #35877 · PLMR · EVO_GG1RSISNIP_v356

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 EVO_GG1RSISNIP_v356 strategy on PLMR failed to generate alpha, delivering a negative ROI of -1.89% with a negligible Sharpe ratio of 0.02. The sample size of only two trades is statistically insufficient to validate the 50% win rate or the observed 14.67% maximum drawdown. Such a small dataset introduces extreme variance, making any conclusion about the strategy's robustness premature and unreliable. We must expand the historical lookback period and increase trade frequency to ensure sufficient data points for meaningful statistical significance. The next step is to re-run the simulation with optimized parameters and a broader dataset before deployment.

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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