LATINOS TRADING

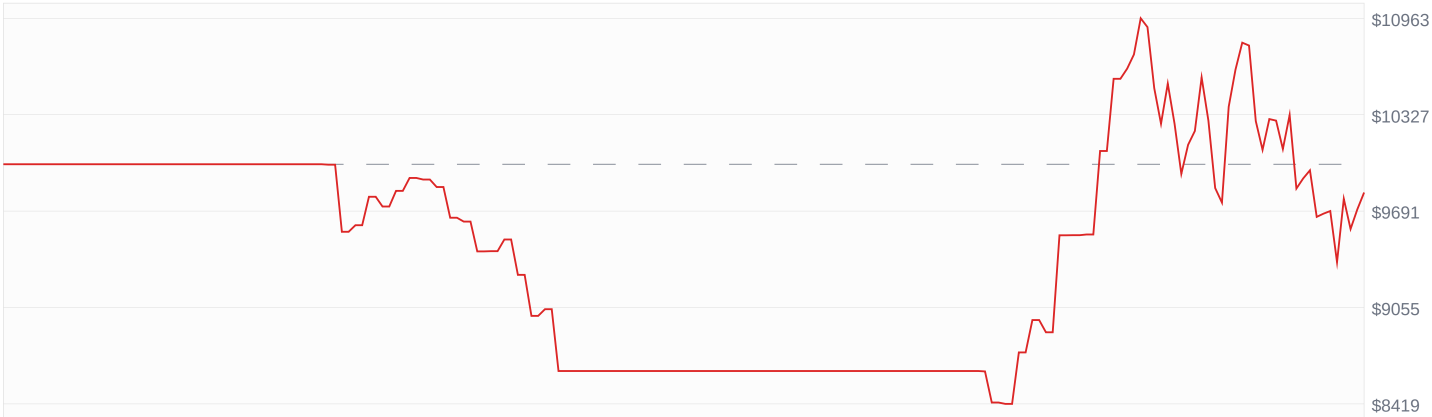
BACKTEST REPORT

Backtest #36035 · PLMR · EVO_GG1RSISNIP_v332

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_v332 strategy on PLMR failed to generate alpha, delivering a negative ROI of -1.89% and a Sharpe ratio near zero. With only two trades executed, the statistical sample is insufficient to draw any reliable conclusions about signal reliability or market fit. The 14.67% maximum drawdown suggests poor risk adjustment relative to the minimal return achieved during this specific simulation period. Given the extremely low trade count, any performance metrics should be treated as anecdotal rather than predictive of future outcomes. The immediate next step is to broaden the parameter search space or switch to a higher-frequency interval to accumulate sufficient data for robust backtesting.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.