LATINOS TRADING

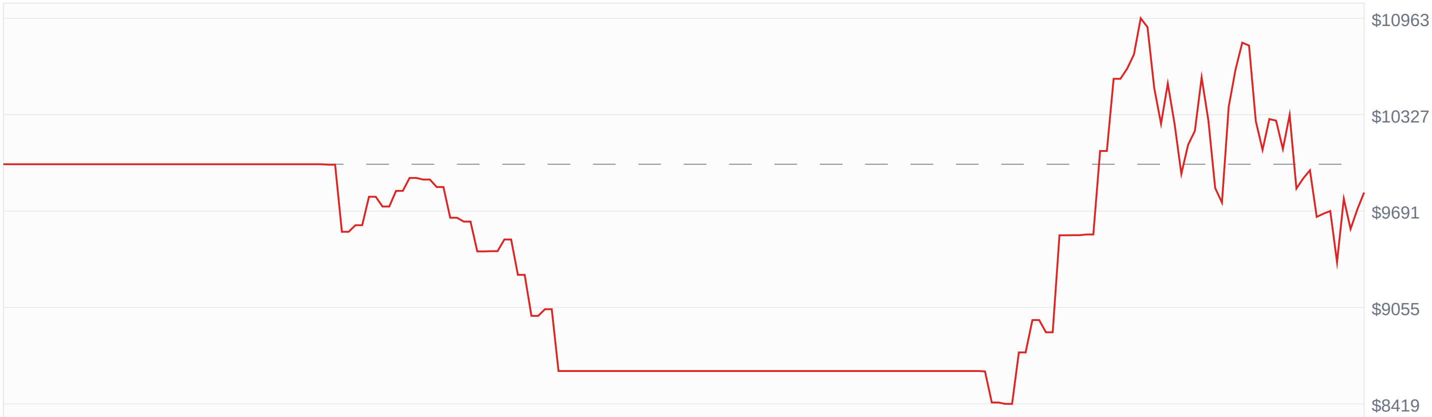
BACKTEST REPORT

Backtest #36064 · PLMR · EVO_GG1RSISNIP_v414

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_v414 strategy on PLMR suffered a net loss of 1.89% with a negligible Sharpe ratio of 0.02, indicating no risk-adjusted alpha. Statistical confidence is nonexistent given only two trades, rendering the 50% win rate and 14.67% drawdown statistically insignificant. The failure to capture trend momentum suggests the signal logic requires a stricter filter to avoid noise trading. We must expand the sample size before concluding the strategy is flawed, as current data lacks predictive power. A concrete next step is to run a walk-forward optimization to identify optimal parameter ranges for different market regimes.

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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