LATINOS TRADING

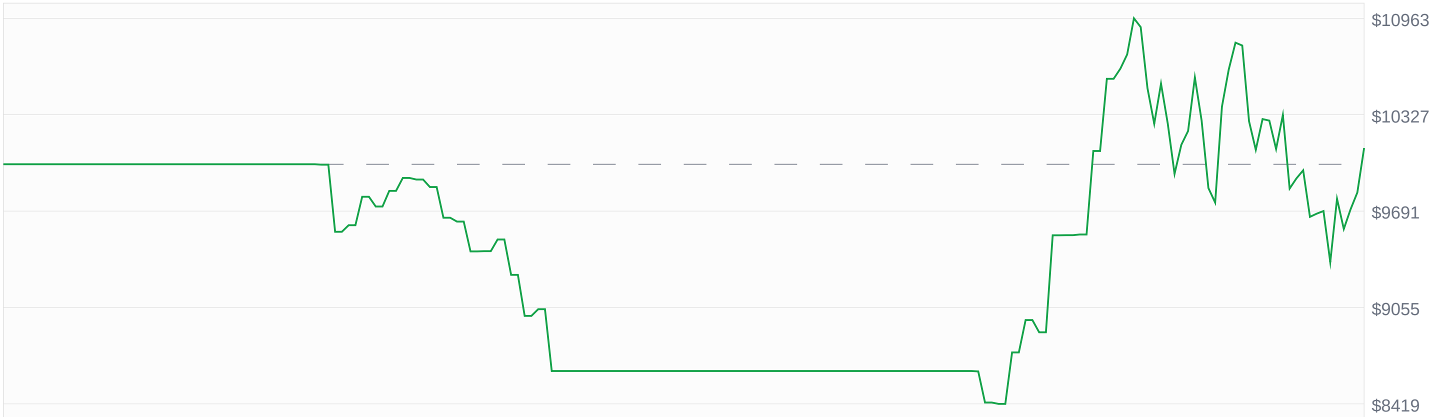
BACKTEST REPORT

Backtest #36215 · PLMR · EVO_EVOGG1RSIS_v433

ROI	Sharpe	Win Rate	Max Drawdown
+1.07%	0.17	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v433 backtest on PLMR yielded a modest 1.07% gain with a razor-thin 50% win rate and a poor Sharpe ratio of 0.17, indicating unconvincing risk-adjusted returns. A maximum drawdown of 14.67% is concerning given the strategy only executed two trades, rendering the sample size statistically insignificant and prone to high variance. The limited trade count suggests the entry and exit logic failed to capture sufficient market moves or was overly conservative during the test period. We must expand the testing window or adjust parameters to validate if the signal generation is robust beyond this isolated incident. The next step is to re-run the simulation with a longer historical dataset to ensure the results are not merely

ADDITIONAL METRICS

CAGR	**1.07%**
Sortino Ratio	**0.12**
Turnover	**3.74x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10107.01**

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