LATINOS TRADING

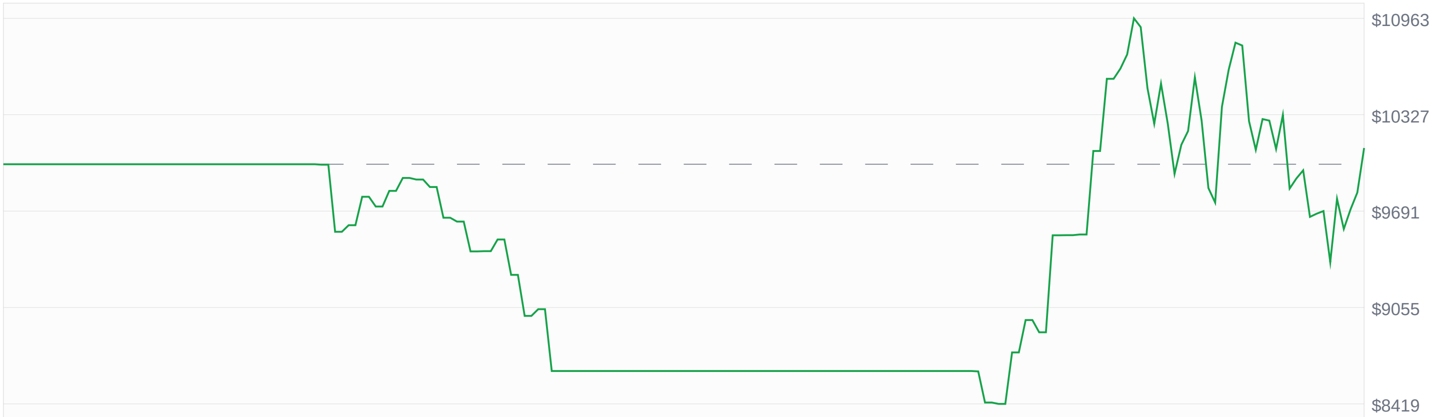
BACKTEST REPORT

Backtest #36243 · PLMR · EVO_GG1RSISNIP_v292

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_GG1RSISNIP_v292 strategy on PLMR generated a nominal gain of 1.07% despite a poor Sharpe ratio of 0.17 and a 14.67% maximum drawdown. With only two trades executed, the statistical confidence in these metrics is negligible, rendering the win rate and profitability meaningless for live deployment. The strategy failed to filter out volatility effectively, as evidenced by the low risk-adjusted returns and significant equity erosion relative to gains. A concrete next step is to backtest on a longer historical timeframe with increased trade frequency to validate signal robustness before any capital allocation.

ADDITIONAL METRICS

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