LATINOS TRADING

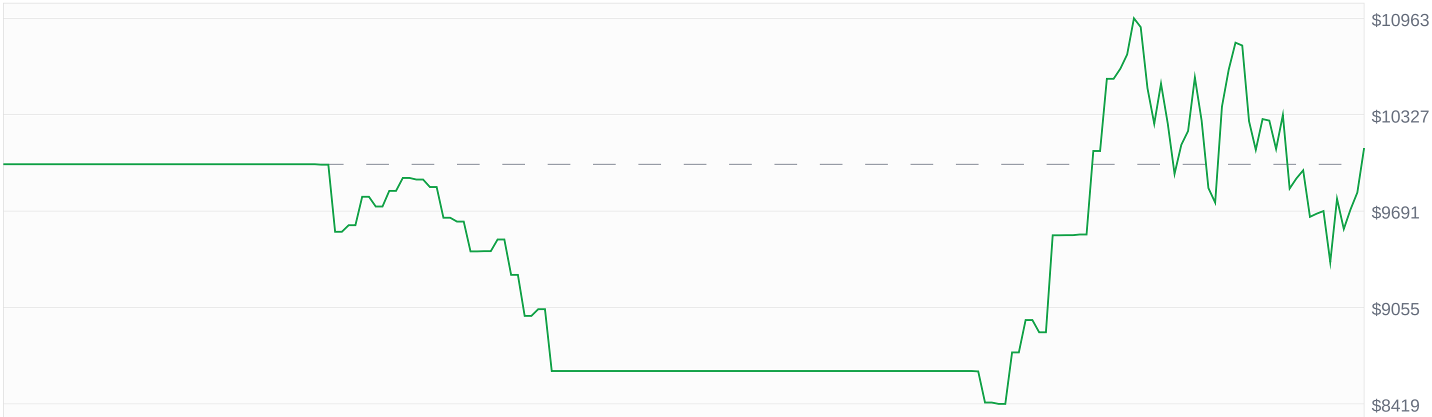
BACKTEST REPORT

Backtest #36255 · PLMR · EVO_GG1RSISNIP_v293

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 PLMR backtest for EVO_GG1RSISNIP_v293 yielded a marginal 1.07% return with a critically low Sharpe ratio of 0.17, indicating poor risk-adjusted performance. The strategy's 14.67% maximum drawdown combined with a mere 50% win rate and only two total trades reveals that the sample size is statistically insignificant and prone to high variance. A single outlier loss or gain could completely reverse these metrics, rendering any confidence in this strategy highly unreliable at this stage. Immediate next steps must focus on expanding the test window to capture more market cycles and refining entry filters to reduce volatility. Until the dataset grows significantly, no deployment of this logic is advisable for live 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**

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