LATINOS TRADING

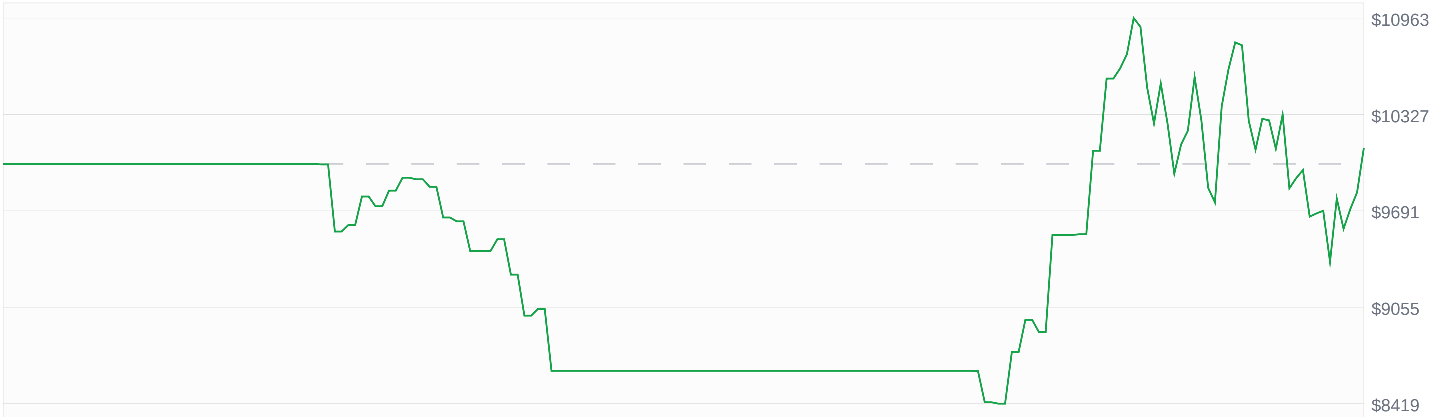
BACKTEST REPORT

Backtest #36430 · PLMR · EVO_GG1RSISNIP_v305

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 backtest for PLMR under EVO_GG1RSISNIP_v305 shows a marginal 1.07% gain but reveals critical structural flaws. With only two total trades, the 50% win rate and 0.17 Sharpe ratio lack statistical significance, rendering the 14.67% drawdown highly volatile and unrepresentative of long-term risk. The strategy failed to generate enough signal density to smooth out noise or capture meaningful trends. We must increase the sample size by backtesting longer historical windows or widening entry filters to validate if the logic holds. Until statistical confidence improves, this setup is not viable for 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**

Generated 2026-08-26T09:38:58Z · latinostrading.com