LATINOS TRADING

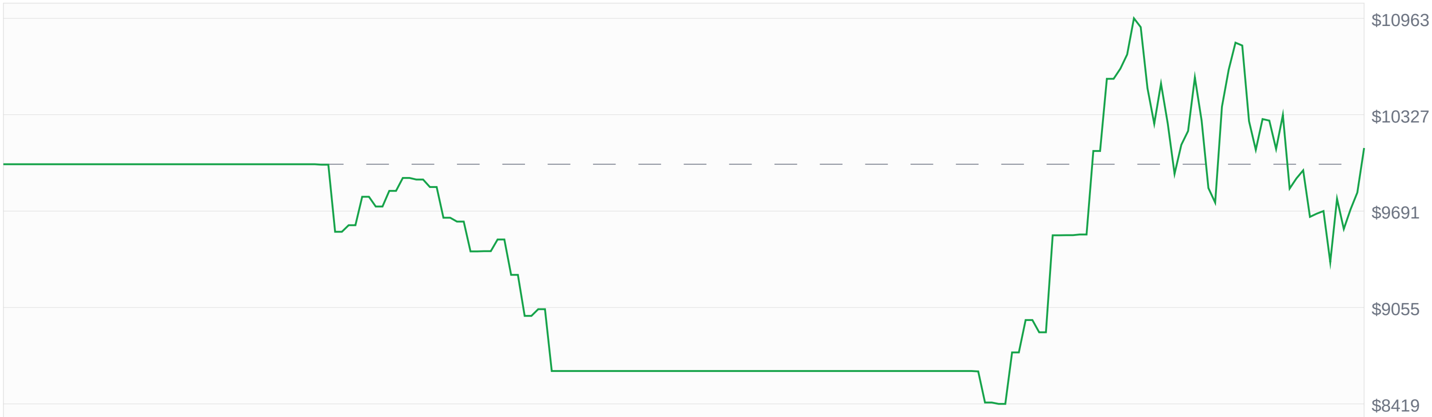
BACKTEST REPORT

Backtest #36537 · PLMR · EVO_GG1RSISNIP_v294

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_v294 backtest on PLMR shows a nominal ROI of 1.07% with a poor Sharpe ratio of 0.17, indicating unadjusted returns that do not compensate for risk. A 50% win rate paired with a 14.67% maximum drawdown suggests the strategy suffers from significant volatility, while only two trades are insufficient to establish statistical confidence in these metrics. This sample size creates a high probability of overfitting, making the results unreliable for institutional deployment without further validation. We must expand the testing period and increase trade frequency to ensure the strategy is robust before considering any live allocation.

ADDITIONAL METRICS

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