LATINOS TRADING

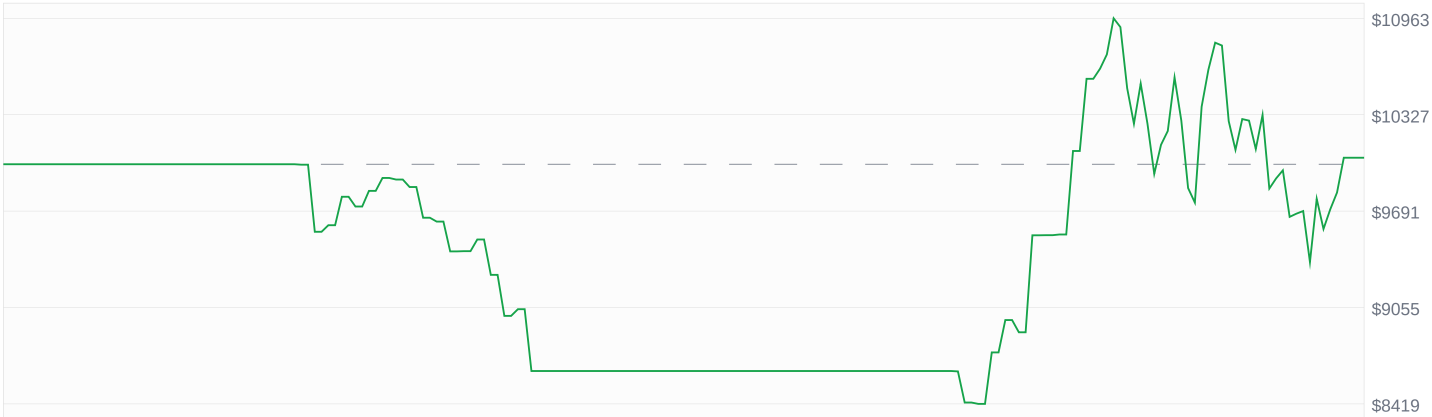
BACKTEST REPORT

Backtest #36962 · PLMR · EVO_GG1RSISNIP_v49

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v49 strategy on PLMR generated a marginal 0.43% ROI with a negligible Sharpe ratio of 0.14, indicating poor risk-adjusted performance despite a 50% win rate. The sample size of only two trades renders the statistical significance unreliable and exposes the results to high variance. A maximum drawdown of 14.67% suggests the strategy lacks sufficient protection against adverse price movements during the test period. We must expand the backtest window to accumulate enough data points to validate whether the edge is real or merely noise.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**