LATINOS TRADING

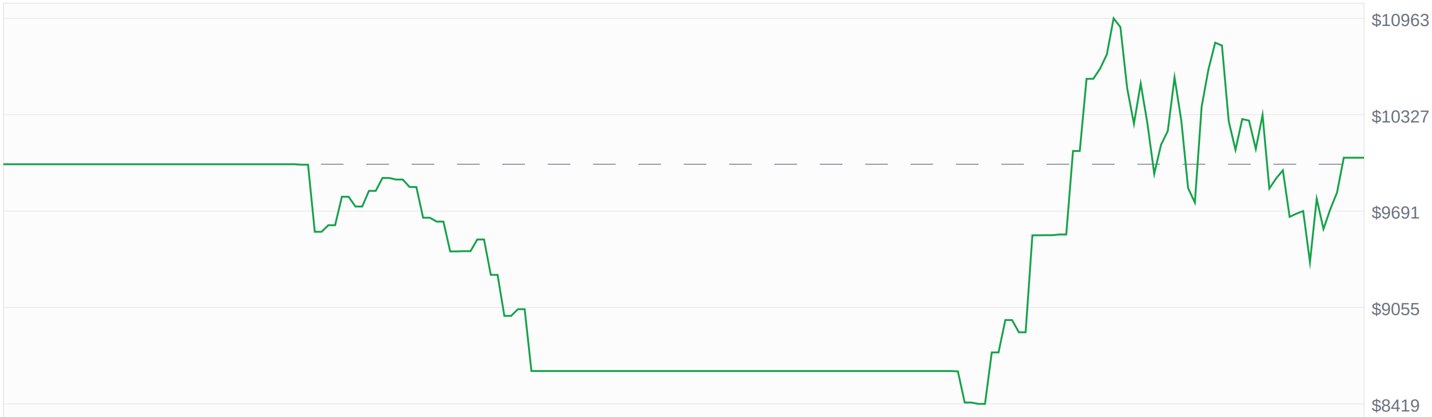
BACKTEST REPORT

Backtest #38055 · PLMR · EVO_GG1RSISNIP_v353

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_v353 backtest on PLMR shows marginal +0.43% ROI and a 14.67% drawdown, driven by only two trades, which renders the Sharpe ratio of 0.14 statistically meaningless. A perfect 50% win rate with such low sample size fails to confirm any edge, suggesting the strategy is underfitting or simply overfitted to noise. The strategy lacks robustness for live deployment given the extreme risk of sample size bias. We must expand the lookback period or adjust parameters to generate a statistically significant dataset before considering live execution.

ADDITIONAL METRICS

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

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