LATINOS TRADING

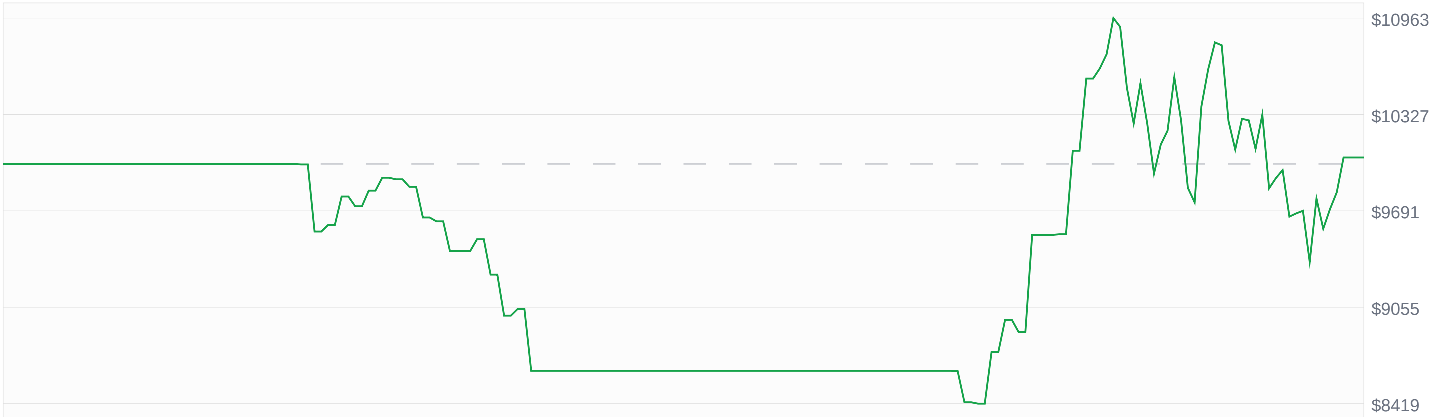
BACKTEST REPORT

Backtest #39402 · PLMR · EVO_GG1RSISNIP_v252

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_v252 backtest on PLMR shows negligible alpha with a 0.43% return and 0.14 Sharpe, indicating the strategy fails to generate meaningful risk-adjusted profits. A 50% win rate paired with a 14.67% drawdown suggests the entry logic is too sensitive to noise, while only two trades severely limit statistical confidence and make the result unreliable. The low trade count prevents robust parameter optimization or detection of regime shifts, rendering the current performance statistically insignificant rather than indicative of poor strategy. Before reallocating capital, run a walk-forward analysis on higher frequency data to validate if the signal logic holds outside the initial sample.

ADDITIONAL METRICS

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