LATINOS TRADING

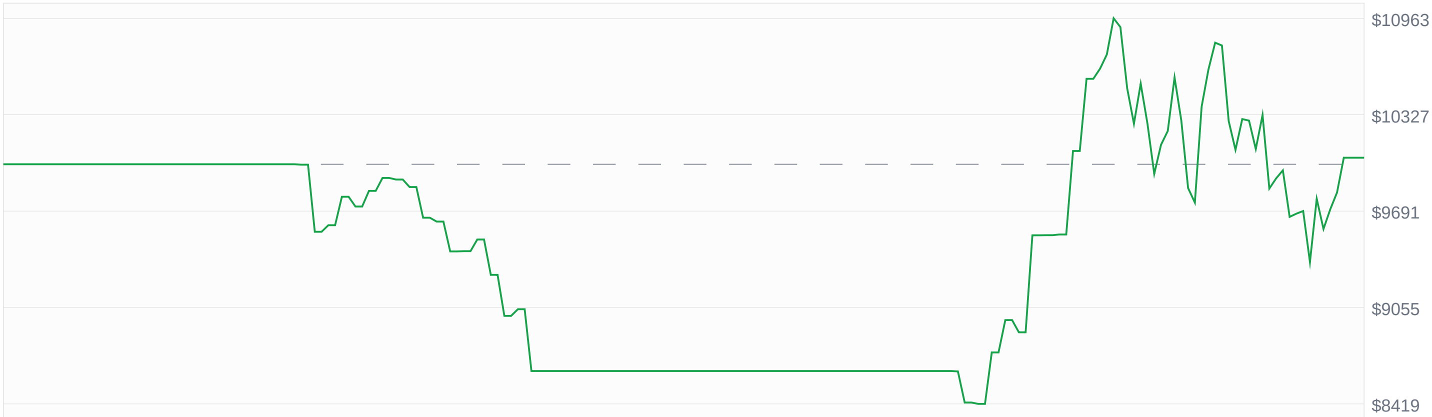
BACKTEST REPORT

Backtest #45459 · PLMR · EVO_GG1RSISNIP_v445

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 backtest for PLMR under EVO_GG1RSISNIP_v445 shows a meager 0.43% gain with a Sharpe ratio of 0.14, indicating poor risk-adjusted returns. A win rate of exactly 50% paired with a maximum drawdown of 14.67% suggests the strategy lacks edge and exposes capital to significant volatility. With only two trades executed, these metrics suffer from severe statistical noise, rendering the sample size insufficient for any meaningful conclusion. The strategy failed to capture meaningful alpha within the tested timeframe, likely due to parameter misalignment with current market structure. Immediate next steps involve increasing trade frequency through tighter stops or expanding the lookback period to validate the logic against a robust dataset.

ADDITIONAL METRICS

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