LATINOS TRADING

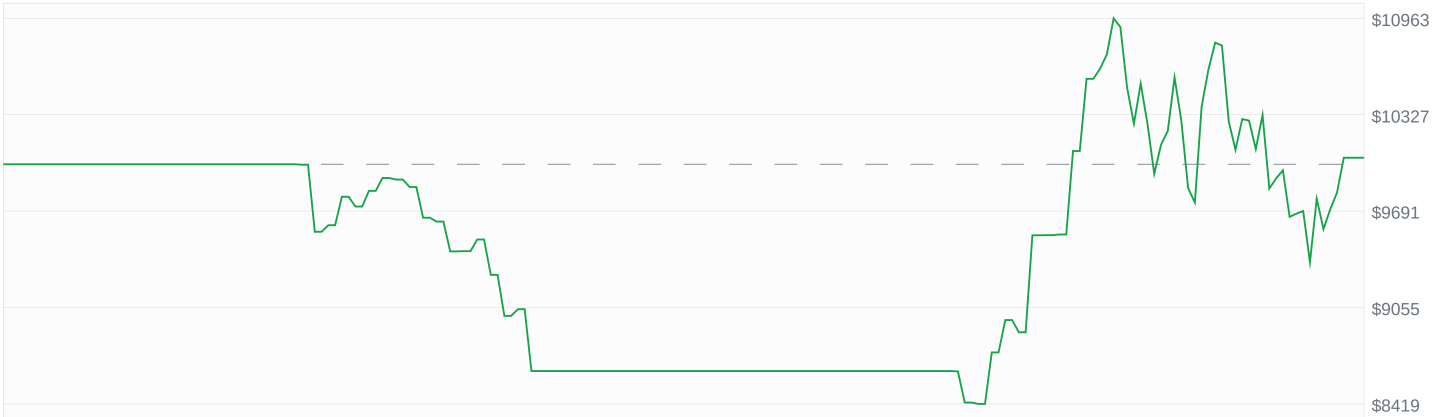
BACKTEST REPORT

Backtest #47903 · PLMR · EVO_GG1RSISNIP_v1493

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_v1493 strategy on PLMR generated a marginal 0.43% ROI with a 50% win rate, yet the 14.67% maximum drawdown exposes significant volatility risk not captured by the poor 0.14 Sharpe ratio. With only two trades executed, the statistical sample is too small to validate edge or confirm risk parameters, rendering performance metrics highly unreliable. The strategy failed to filter market noise effectively, suggesting the current logic lacks robustness for live deployment. A concrete next step is to widen the backtest window to accumulate sufficient trade data before recalculating performance statistics. This approach ensures that future decisions are based on statistically significant evidence rather than

ADDITIONAL METRICS

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