LATINOS TRADING

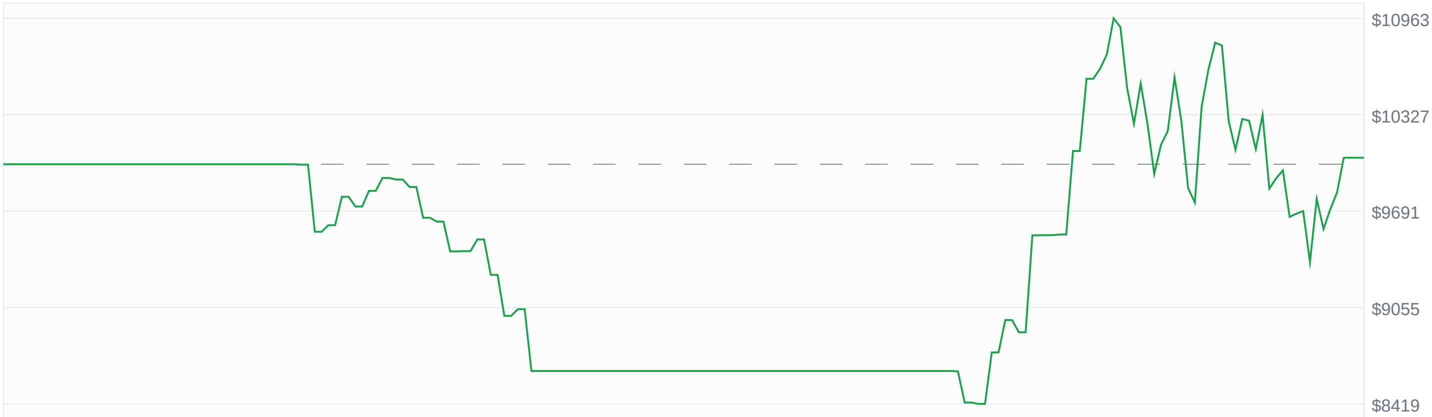
BACKTEST REPORT

Backtest #48748 · PLMR · EVO_GG1RSISNIP_v1639

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 using the EVO_GG1RSISNIP_v1639 strategy shows minimal efficiency with a paltry 0.43% ROI and a Sharpe ratio of 0.14. A 50% win rate paired with a 14.67% max drawdown indicates that the two executed trades were not statistically significant enough to validate the strategy. With only two total trades, any apparent performance is likely noise rather than a reliable alpha signal, rendering the sample size far too small for institutional confidence. The strategy failed to capture meaningful upside while exposing capital to unnecessary volatility. The immediate next step is to expand the lookback period or adjust entry filters to generate a robust sample size before live deployment.

ADDITIONAL METRICS

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