LATINOS TRADING

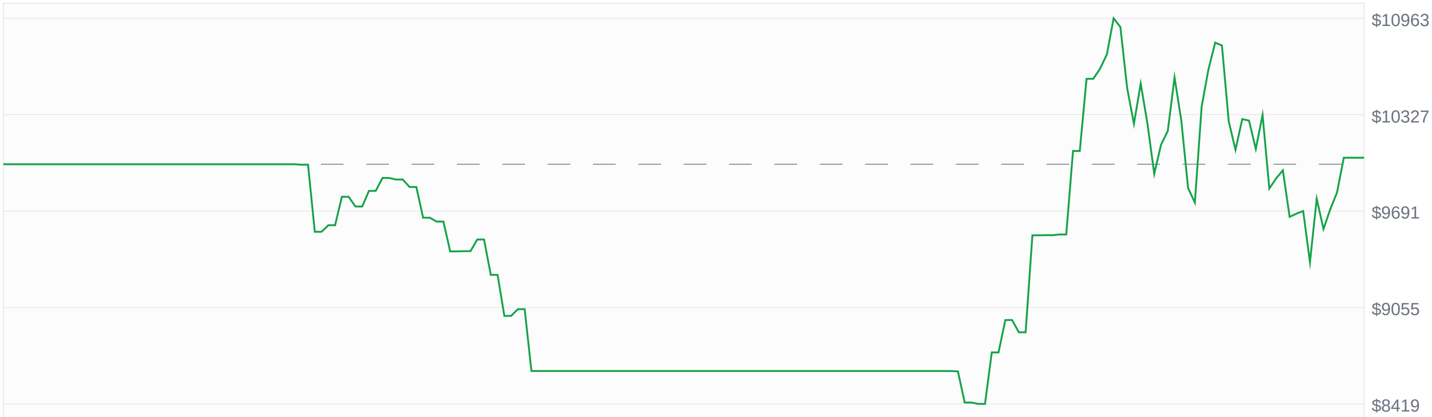
BACKTEST REPORT

Backtest #49284 · PLMR · EVO_GG1RSISNIP_v330

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_v330 backtest on PLMR yielded a negligible 0.43% ROI with a Sharpe ratio of just 0.14, indicating a strategy barely outperforming the risk-free rate. The sample size of only two trades renders the 50% win rate statistically insignificant and the 14.67% drawdown highly volatile. This lack of robustness suggests the parameters are overly sensitive to current market noise rather than capturing a genuine alpha signal. We must expand the test period or adjust entry filters to generate a statistically valid sample before deployment. Re-running the simulation with a wider date range is the necessary next step to validate the strategy's viability.

ADDITIONAL METRICS

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