LATINOS TRADING

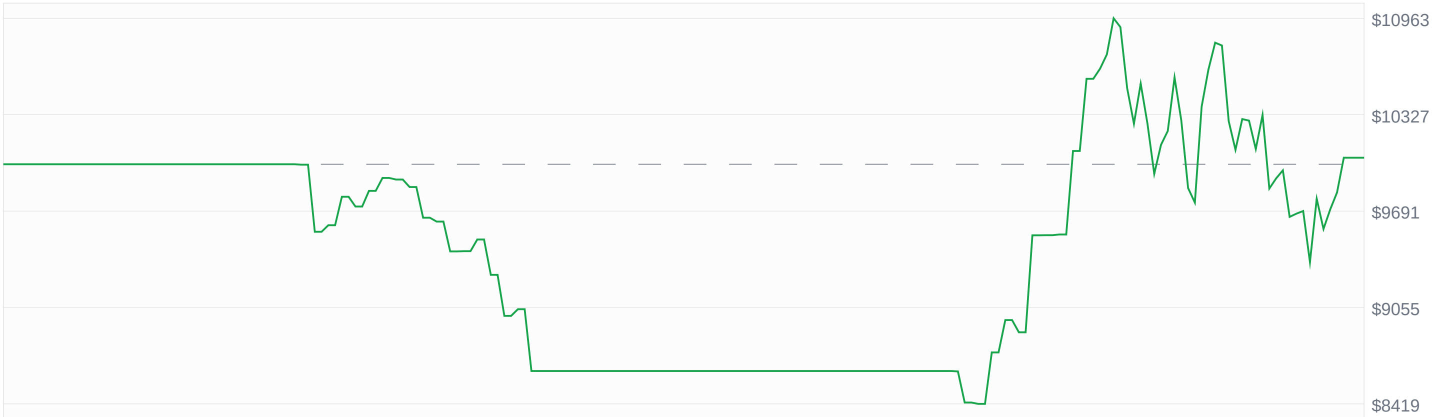
BACKTEST REPORT

Backtest #49369 · PLMR · EVO_GG1RSISNIP_v124

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 PLMR backtest for EVO_GG1RSISNIP_v124 shows marginal gains with a 0.43% return, yet statistical significance is absent due to only two trades. A 50% win rate paired with a 0.14 Sharpe ratio indicates the strategy lacks robustness and fails to generate consistent alpha. The 14.67% drawdown reveals high volatility relative to the tiny sample size, making risk metrics unreliable. We must expand the simulation window or adjust parameters before deploying live capital to validate this approach.

ADDITIONAL METRICS

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

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