LATINOS TRADING

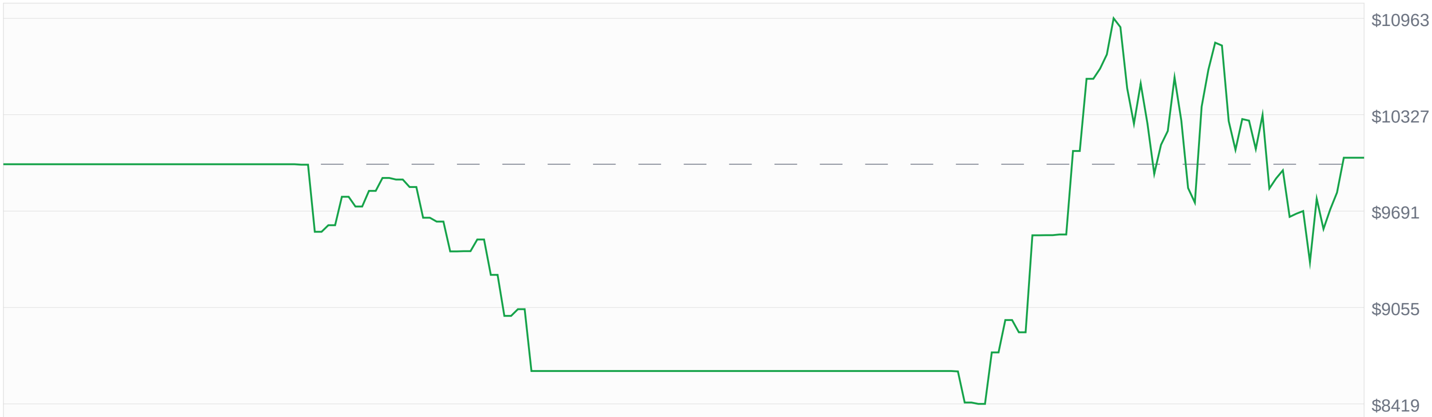
BACKTEST REPORT

Backtest #52831 · PLMR · EVO_GG1RSISNIP_v1341

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_v1341 strategy on PLMR shows negligible alpha with a +0.43% return and a Sharpe ratio of only 0.14, indicating the model cannot distinguish meaningful signal from noise.
The 14.67% maximum drawdown exposes significant downside risk, while a mere 50% win rate and two total trades render the statistical sample size too small to validate performance reliability.
With such limited trade count, the observed results likely reflect random walk behavior rather than a robust edge, making any confidence in future replication unfounded. The strategy requires immediate parameter re-optimization or a complete logic overhaul to improve hit rates and reduce drawdown before live deployment is considered.

ADDITIONAL METRICS

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