LATINOS TRADING

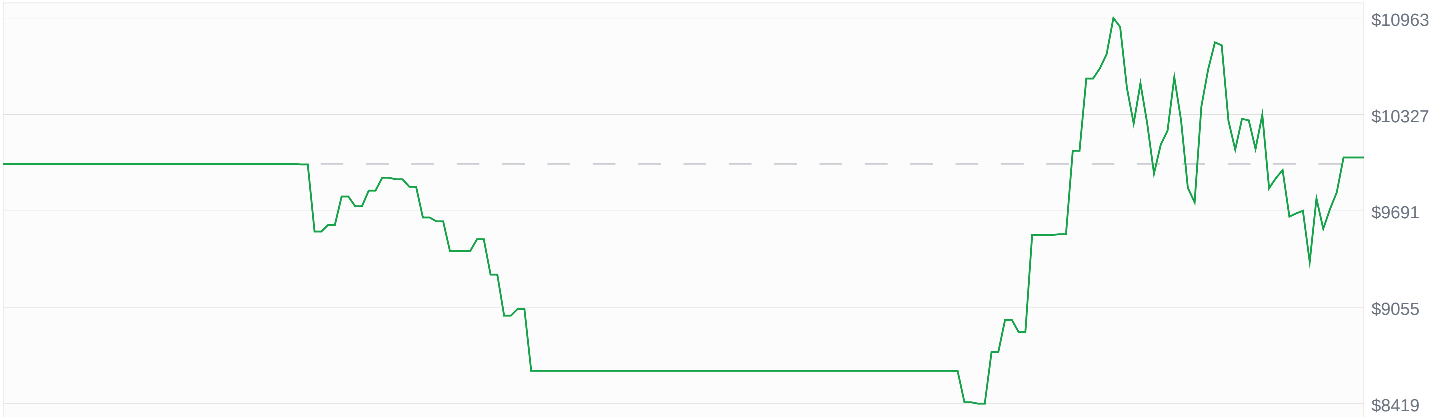
BACKTEST REPORT

Backtest #56623 · PLMR · EVO_GG1RSISNIP_v889

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 EVO_GG1RSISNIP_v889 shows negligible profit and a weak Sharpe ratio, driven by only two trades. A maximum drawdown of nearly 15% with such a low trade count indicates high volatility exposure that statistical significance cannot confirm. The 50% win rate offers no edge, suggesting the strategy fails to capture the asset's momentum effectively in this environment. With such a limited sample, any observed alpha is likely noise rather than a replicable edge. The next step is to expand the lookback period or adjust entry filters to generate enough trades for a robust risk assessment.

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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