LATINOS TRADING

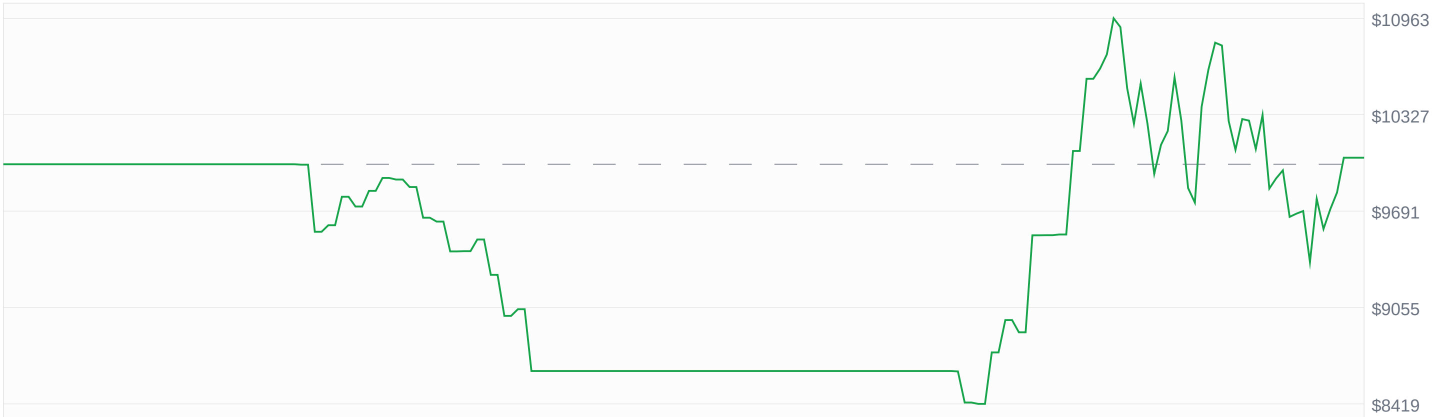
BACKTEST REPORT

Backtest #39724 · PLMR · EVO_GG1RSISNIP_v1295

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_v1295 strategy shows a negligible +0.43% ROI with a paltry Sharpe ratio of 0.14, indicating the edge is statistically indistinguishable from noise given only two trades. While the 50% win rate suggests a balanced risk profile, the 14.67% maximum drawdown highlights significant volatility exposure that the current parameters fail to mitigate. This sample size is far too small to derive any reliable confidence intervals or meaningful alpha, rendering the results inconclusive for institutional deployment. The next concrete step is to expand the lookback period and optimize entry thresholds to filter out these low-probability signals before re-evaluating performance metrics.

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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