LATINOS TRADING

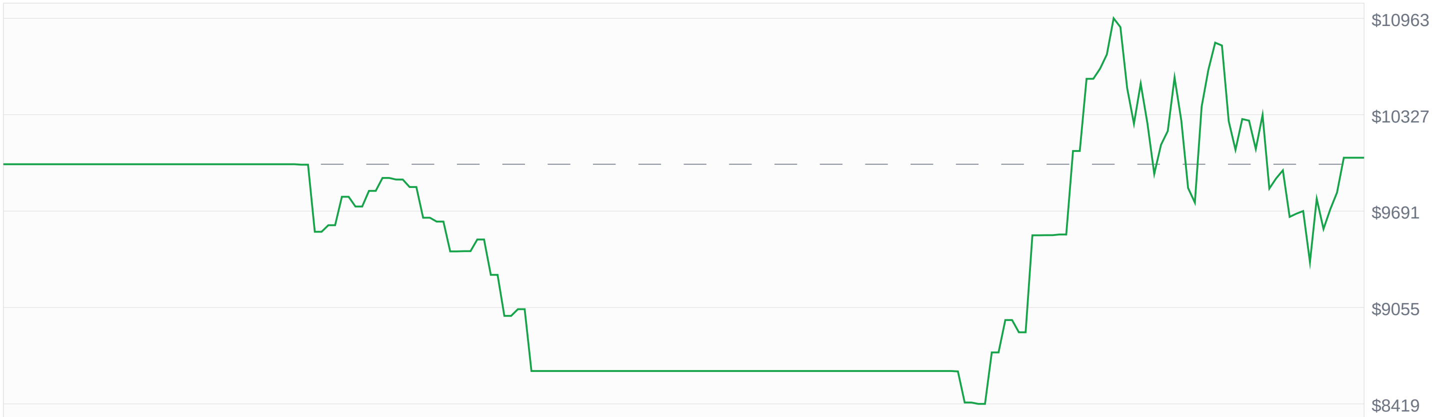
BACKTEST REPORT

Backtest #48833 · PLMR · EVO_GG1RSISNIP_v1129

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_v1129 strategy on PLMR shows negligible alpha with a meager 0.43% ROI and a Sharpe ratio of 0.14, indicating poor risk-adjusted returns. A 50% win rate combined with only two executed trades renders the statistical significance of the results statistically invalid due to severe sample size limitations. The maximum drawdown of 14.67% suggests significant volatility exposure that was not adequately filtered by the current logic. Given the lack of robust data, expanding the sample size through extended backtesting or refining entry filters is the necessary next step before live deployment.

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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