LATINOS TRADING

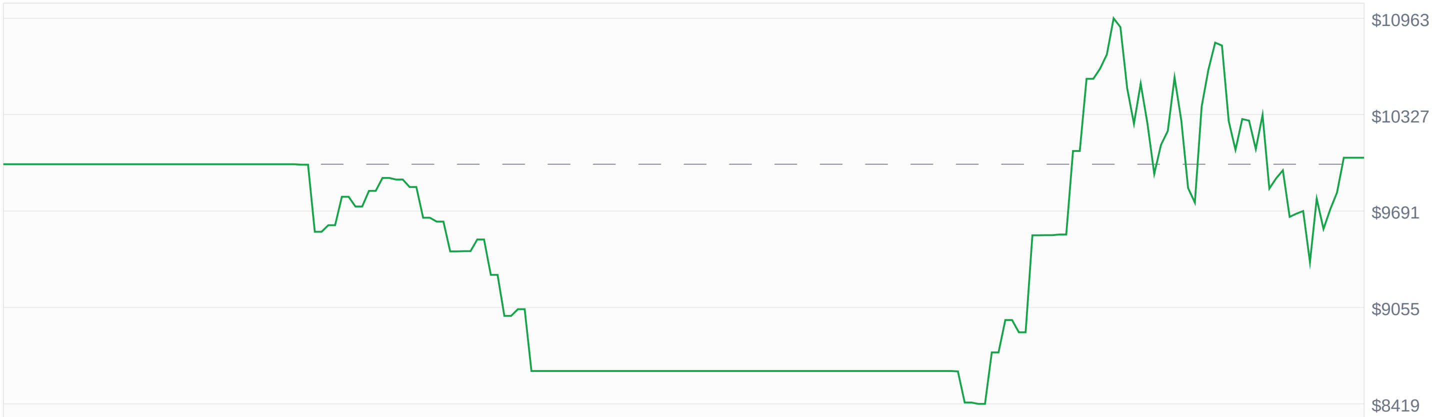
BACKTEST REPORT

Backtest #48836 · PLMR · EVO_GG1RSISNIP_v1134

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_v1134 backtest on PLMR yielded a minimal 0.43% ROI with a win rate of exactly 50%, indicating a lack of edge in this sample. With only two trades executed, the 0.14 Sharpe ratio and 14.67% maximum drawdown are statistically insignificant and unreliable for any capital allocation decision. The strategy fails to filter noise effectively, as evidenced by the flat performance and high volatility relative to the tiny trade count. Increasing the sample size through a longer historical window or adjusting entry thresholds is required before this logic can be considered viable for 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**