LATINOS TRADING

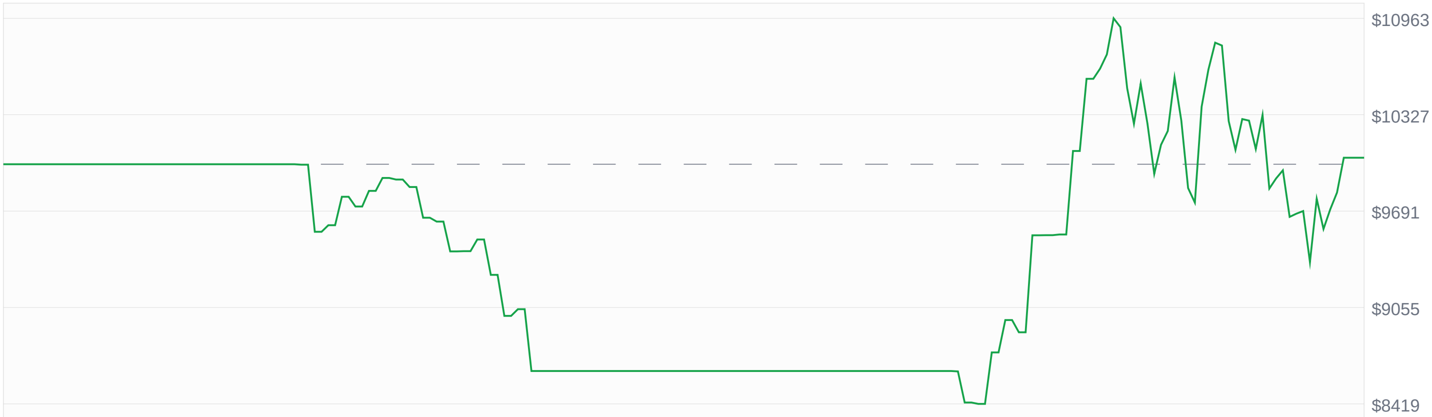
BACKTEST REPORT

Backtest #49599 · PLMR · EVO_GG1RSISNIP_v204

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_v204 strategy on PLMR generated a nominal +0.43% return but failed to capture value due to a meager sample size of only two trades. With a Sharpe ratio of 0.14 and a max drawdown of 14.67%, the risk-adjusted profile indicates the strategy lacks statistical significance and suffers from high volatility relative to its gains. The 50% win rate is uninformative given the tiny dataset, meaning the current results could easily be random noise rather than a replicable edge. We must expand the backtest horizon or adjust parameters to accumulate sufficient trade data before deploying live capital.

ADDITIONAL METRICS

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