LATINOS TRADING

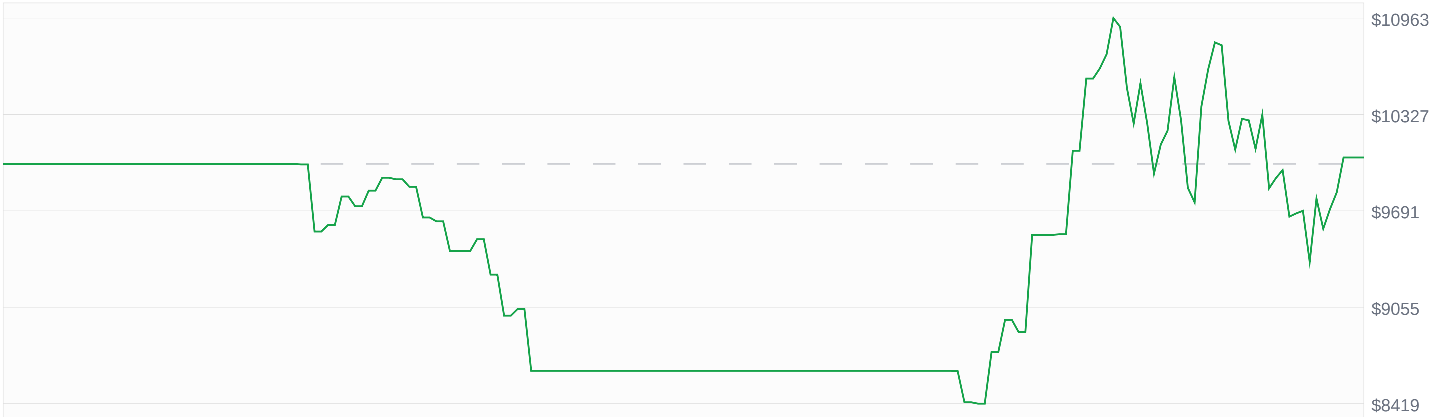
BACKTEST REPORT

Backtest #51064 · PLMR · EVO_GG1RSISNIP_v383

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 PLMR backtest for EVO_GG1RSISNIP_v383 shows negligible alpha with a mere +0.43% return and a Sharpe ratio of 0.14, indicating poor risk-adjusted performance. A 50% win rate suggests a random walk rather than a predictive edge, while the 14.67% drawdown on only two trades highlights extreme volatility relative to sample size. Such a tiny dataset of two trades provides no statistical confidence for live deployment or any meaningful insight into strategy robustness. The primary failure lies in the lack of sample frequency, which prevents any reliable assessment of execution logic or market adaptation. The mandatory next step is to re-run the simulation on a significantly larger dataset to validate whether observed metrics are

ADDITIONAL METRICS

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