LATINOS TRADING

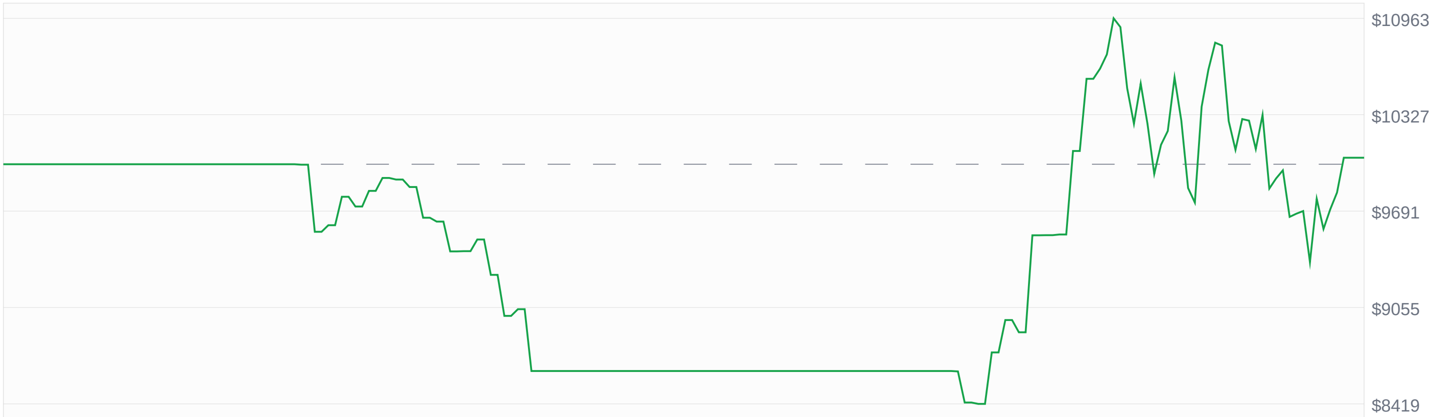
BACKTEST REPORT

Backtest #53052 · PLMR · EVO_GG1RSISNIP_v1467

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_v1467 backtest on PLMR yielded a meager 0.43% ROI with a Sharpe ratio of 0.14, indicating a strategy that barely outperformed cash while failing to capture meaningful alpha. A 50% win rate paired with only two trades and a 14.67% drawdown reveals statistically insignificant results that are too noisy to justify live deployment. The sample size is critically insufficient to validate the signal logic or confirm risk parameters under real market volatility. We must expand the historical simulation window to gather enough trade data for robust statistical confidence before considering any adjustments. The next step is to run a sensitivity analysis on entry thresholds to filter out false breakouts causing the excessive

ADDITIONAL METRICS

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