LATINOS TRADING

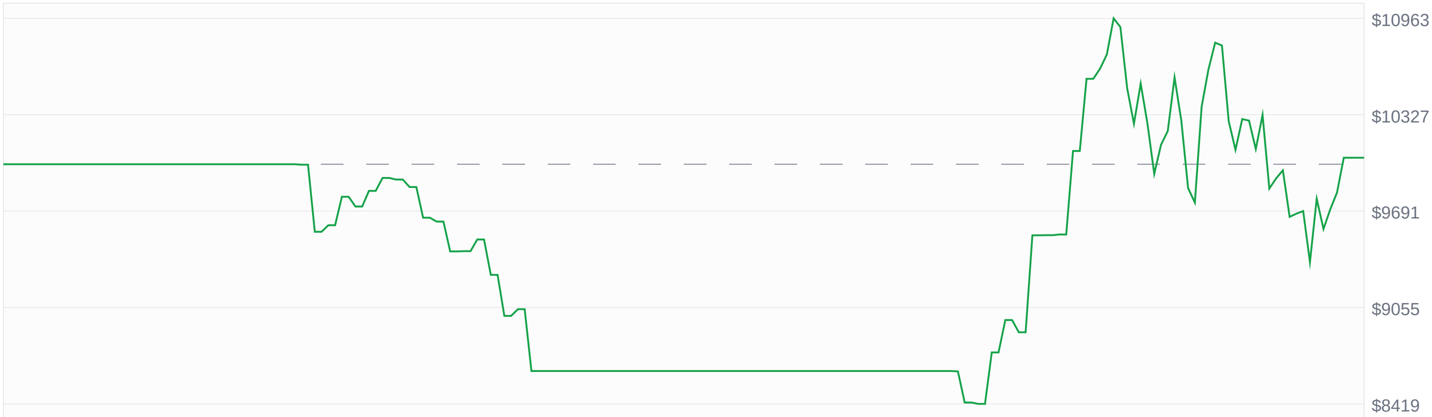
BACKTEST REPORT

Backtest #41308 · PLMR · EVO_GG1RSISNIP_v1566

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 shows a statistically insignificant edge with only two trades, rendering the 0.43% ROI and 14.67% drawdown meaningless noise rather than a viable signal. A Sharpe ratio of 0.14 indicates poor risk-adjusted performance, and a 50% win rate suggests the strategy lacks directional consistency in this regime. We cannot validate the EVO_GG1RSISNIP_v1566 logic without expanding the sample size to eliminate overfitting and confirm robustness across different market phases. The next step is to re-run the simulation with a wider date range and increased trade frequency to generate a statistically significant equity curve before any 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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