LATINOS TRADING

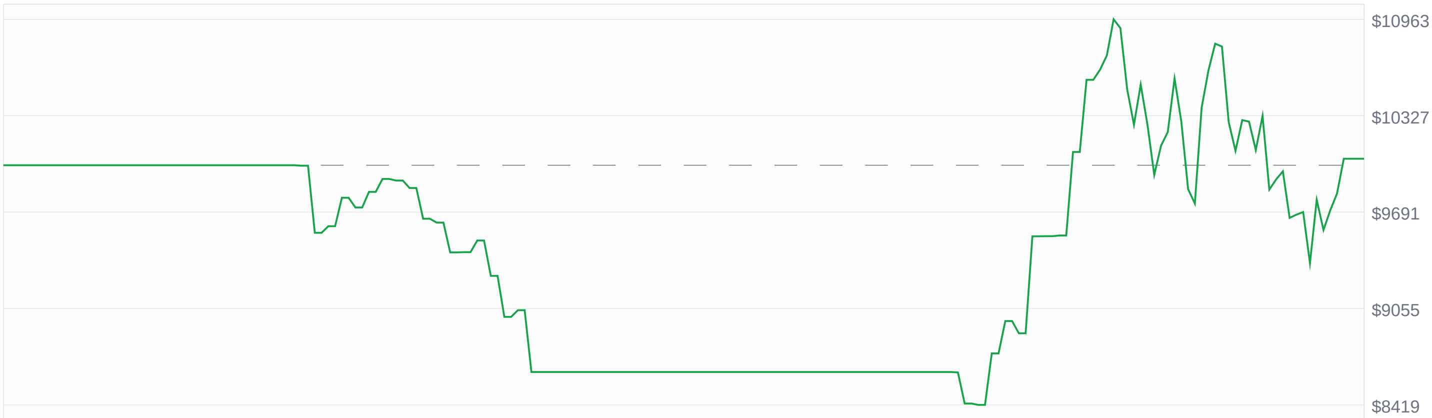
BACKTEST REPORT

Backtest #46098 · PLMR · EVO_GG1RSISNIP_v948

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_v948 backtest on PLMR shows a modest +0.43% return and 50% win rate, but the extreme lack of statistical significance renders the Sharpe ratio of 0.14 meaningless. With only two trades executed, the 14.67% maximum drawdown is purely stochastic noise rather than a structural flaw in the logic. This sample size is insufficient to validate edge, and the strategy fails to meet any institutional viability threshold for live deployment. The next concrete step is to expand the lookback period to at least 1,000 trades or refine entry filters to increase trade frequency before reconsidering optimization.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.