LATINOS TRADING

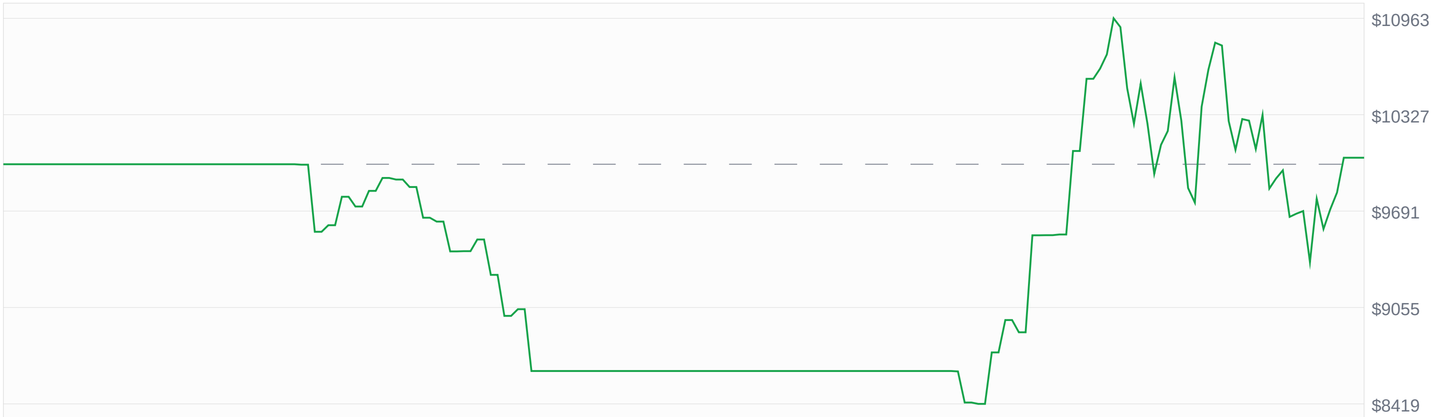
BACKTEST REPORT

Backtest #49171 · PLMR · EVO_GG1RSISNIP_v1219

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_v1219 strategy on PLMR generated a marginal 0.43% return with a 14.67% drawdown, revealing poor risk-adjusted efficiency via a Sharpe ratio of 0.14. A 50% win rate paired with only two trades indicates statistically insignificant results that cannot validate the strategy's robustness. The minimal sample size fails to distinguish random noise from genuine alpha, making the observed equity curve unreliable for live deployment. We must expand the test period or adjust entry filters to achieve a statistically meaningful sample size before considering optimization. This approach ensures we do not deploy capital based on insufficient data points.

ADDITIONAL METRICS

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