LATINOS TRADING

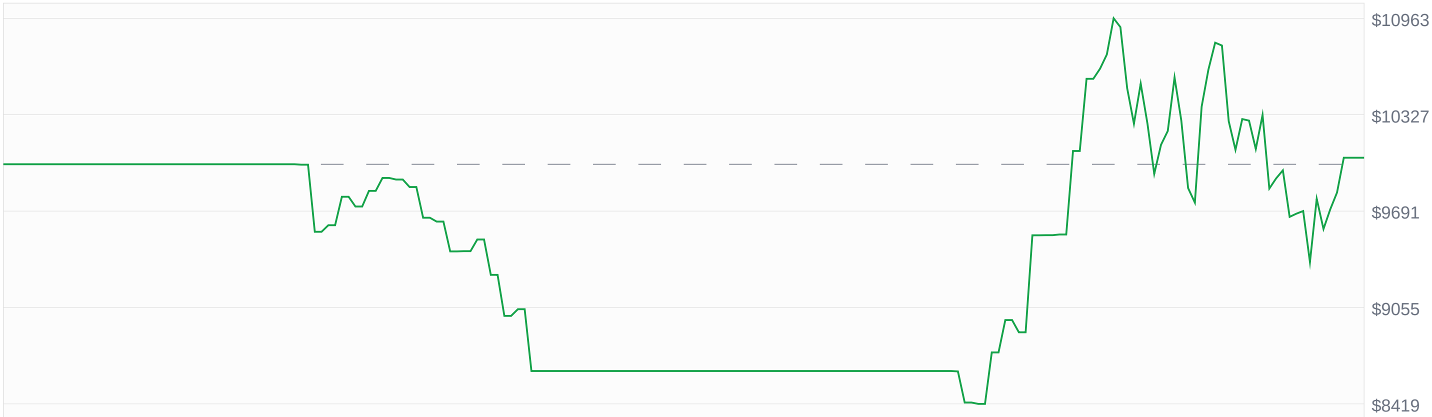
BACKTEST REPORT

Backtest #51190 · PLMR · EVO_GG1RSISNIP_v921

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_v921 strategy on PLMR delivered a marginal +0.43% ROI with only two executed trades, rendering the Sharpe ratio of 0.14 statistically meaningless and the 50% win rate non-informative. The maximum drawdown of 14.67% exposes significant downside risk that the sample size fails to contextualize, suggesting the strategy is currently undercapitalized or overfitted to noise. Without additional transaction data, confidence in any forward-looking alpha is negligible. I recommend expanding the backtest lookback period and simulating under different volatility regimes to validate robustness before 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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