LATINOS TRADING

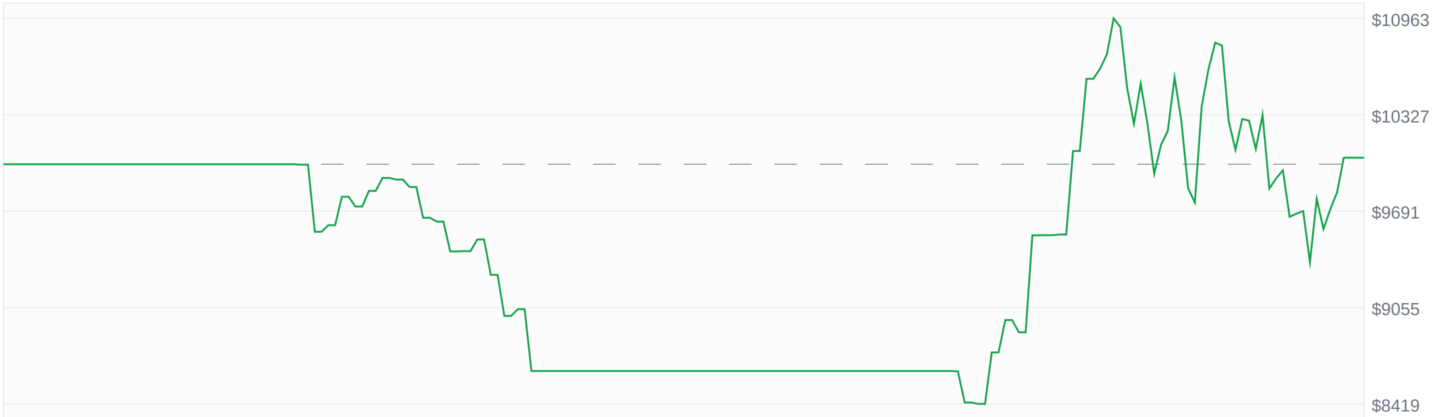
BACKTEST REPORT

Backtest #52192 · PLMR · EVO_GG1RSISNIP_v1627

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 for EVO_GG1RSISNIP_v1627 shows negligible alpha with a 0.43% ROI and 0.14 Sharpe ratio, indicating the strategy lacks statistical significance given only two trades. A 50% win rate combined with a 14.67% maximum drawdown suggests high variance and poor risk-adjusted performance rather than a robust edge. This sample size is insufficient to confirm any alpha, and the minimal profit fails to compensate for the volatility observed. We must expand the sample by running this strategy over a longer timeframe or adjusting parameters before considering 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**