LATINOS TRADING

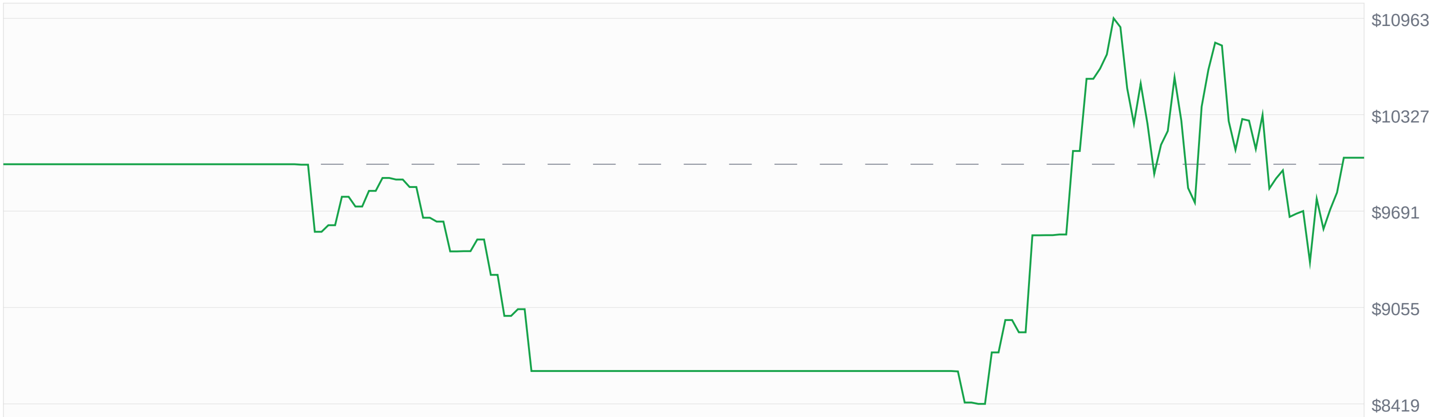
BACKTEST REPORT

Backtest #53470 · PLMR · EVO_GG1RSISNIP_v356

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_v356 backtest on PLMR shows marginal positive returns with a 0.43% ROI, yet the statistical significance is virtually non-existent due to only two executed trades. A max drawdown of 14.67% combined with a Sharpe ratio of 0.14 indicates poor risk-adjusted performance and extreme vulnerability to market noise. The 50.0% win rate suggests no consistent edge, as the strategy likely suffered from overfitting to a tiny sample size that fails to capture real market dynamics. We must reject this parameter set immediately and run a new simulation with a wider parameter grid to generate sufficient data points for any valid conclusion.

ADDITIONAL METRICS

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