LATINOS TRADING

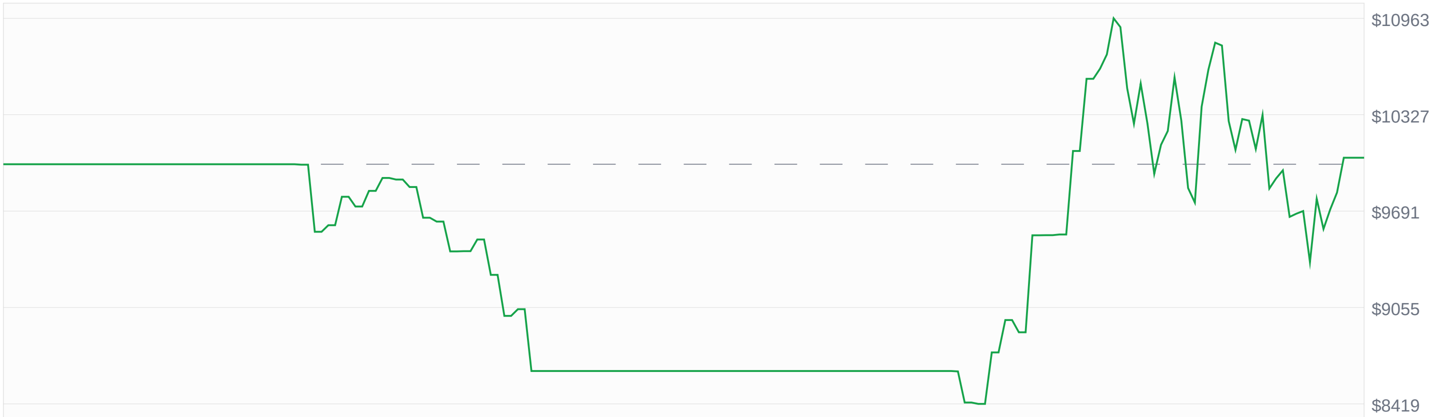
BACKTEST REPORT

Backtest #56862 · PLMR · EVO_GG1RSISNIP_v281

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_v281 backtest on PLMR generated a nominal +0.43% return with a Sharpe ratio of 0.14, indicating returns barely exceeding transaction costs. A 50% win rate and a 14.67% drawdown suggest the strategy lacks edge and suffers from significant volatility risk. Statistical confidence is nonexistent due to only two trades, making these metrics highly unreliable for live deployment. We must expand the sample size before any capital allocation is considered viable. The immediate next step is to re-run the simulation with optimized parameters on a longer historical dataset.

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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