LATINOS TRADING

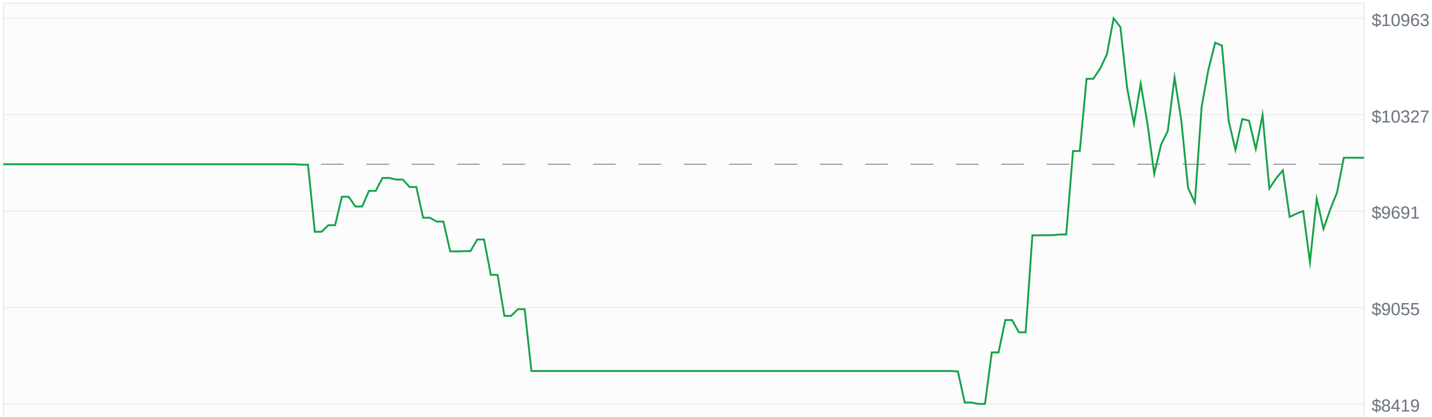
BACKTEST REPORT

Backtest #57023 · PLMR · EVO_GG1RSISNIP_v274

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_v274 backtest on PLMR shows marginal performance with a +0.43% ROI and a Sharpe ratio of 0.14, indicating poor risk-adjusted returns over the sample. A 50% win rate combined with a 14.67% maximum drawdown suggests the strategy is currently too volatile and lacks robustness to generate consistent alpha. With only two trades executed, the statistical significance of these results is negligible, rendering any conclusions based on this data highly unreliable. The strategy failed to capture meaningful upside while exposing capital to substantial downside risk relative to the tiny sample size. The next step is to expand the backtest window to gather sufficient trade data for a statistically valid assessment of the

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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