LATINOS TRADING

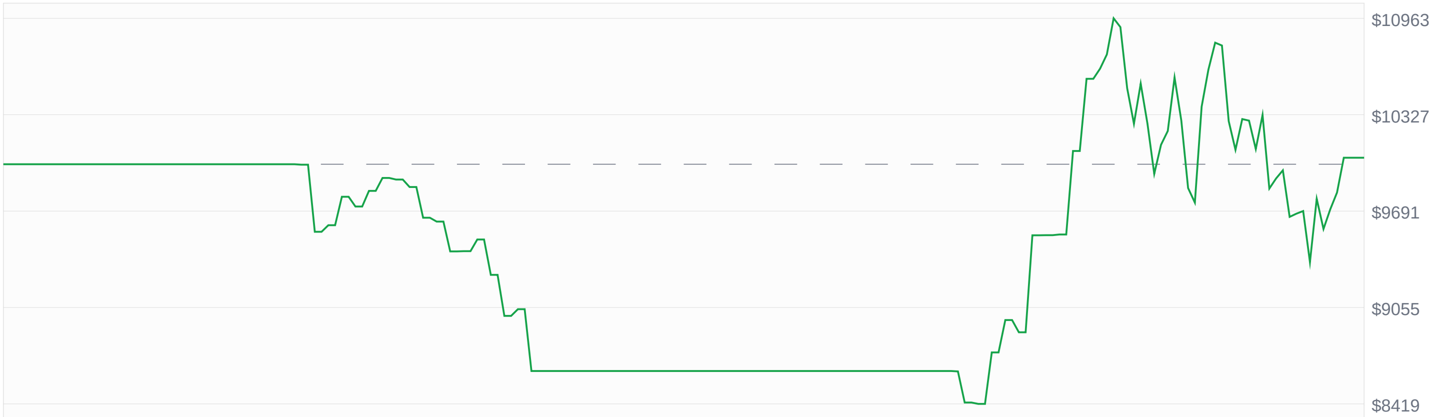
BACKTEST REPORT

Backtest #57096 · PLMR · EVO_GG1RSISNIP_v430

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_v430 strategy on PLMR generated a marginal 0.43% return with a negligible 0.14 Sharpe ratio across only two trades, rendering the 50% win rate statistically insignificant and prone to high variance. A 14.67% maximum drawdown reveals substantial downside risk that is not mitigated by the current profit factor, suggesting the signal logic fails under volatile conditions. The extremely low trade count prevents any reliable assessment of strategy robustness or risk-adjusted performance stability. We must expand the backtest window to include higher volatility regimes and increase sample size before any live deployment is considered.

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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