LATINOS TRADING

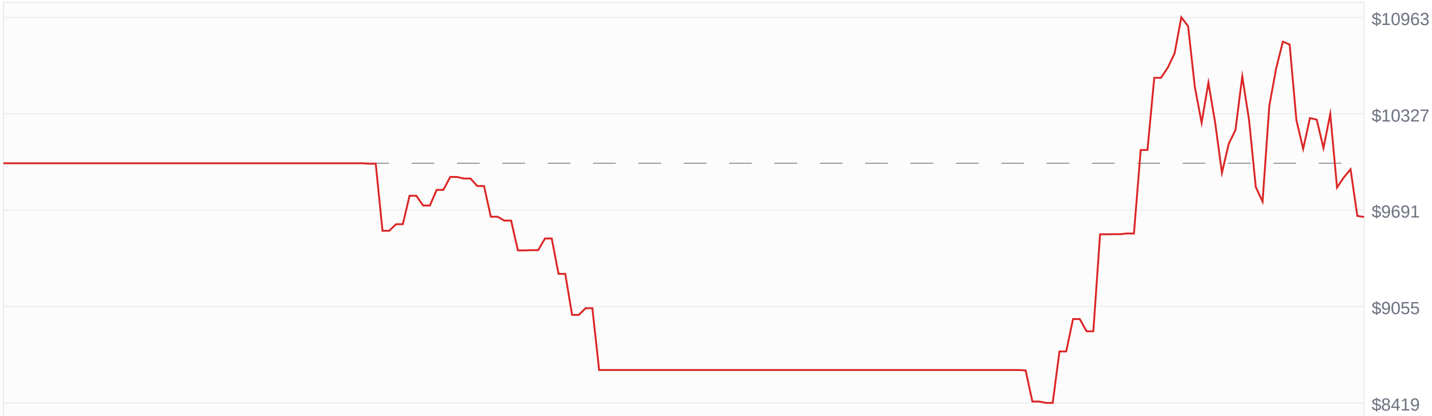
BACKTEST REPORT

Backtest #29251 · PLMR · EVO_GG1RSISNIP_v211

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v211 strategy on PLMR is statistically invalid given only two trades, rendering the 50% win rate and negative Sharpe ratio of -0.08 meaningless. While the 14.42% drawdown signals unacceptable risk for such a small sample, the primary failure is insufficient data density to support any conclusion. You must expand the backtest window to include at least 100 trades to establish statistical significance and reliability.

ADDITIONAL METRICS

CAGR	**-3.58%**
Sortino Ratio	**-0.06**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9645.25**

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