LATINOS TRADING

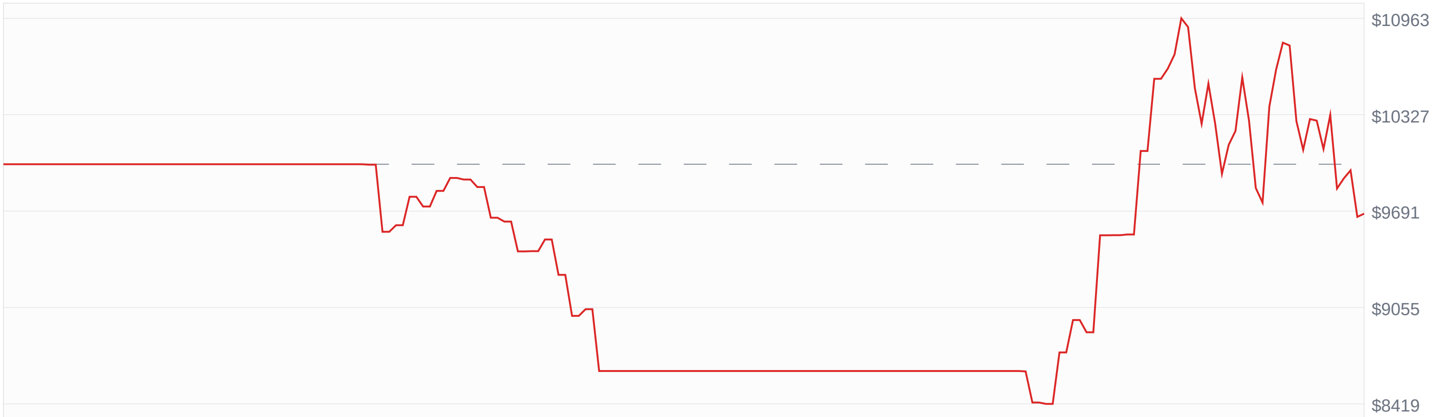
BACKTEST REPORT

Backtest #29963 · PLMR · EVO_GG1RSISNIP_v1445

ROI	Sharpe	Win Rate	Max Drawdown
-3.29%	-0.07	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1445 strategy on PLMR exhibits a -3.29% ROI and -0.07 Sharpe ratio, indicating net destruction of capital under current parameters. With a 14.42% max drawdown and only two total trades, the results lack statistical significance, rendering the 50% win rate noise rather than signal. The sample size is too small to validate the underlying logic or risk management framework effectively. Immediate next steps should involve increasing trade frequency via wider parameter scans or extending the backtest period to achieve meaningful data density. Until then, the strategy remains unproven and unsuitable for live deployment.

ADDITIONAL METRICS

CAGR	**-3.29%**
Sortino Ratio	**-0.05**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9673.92**

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