LATINOS TRADING

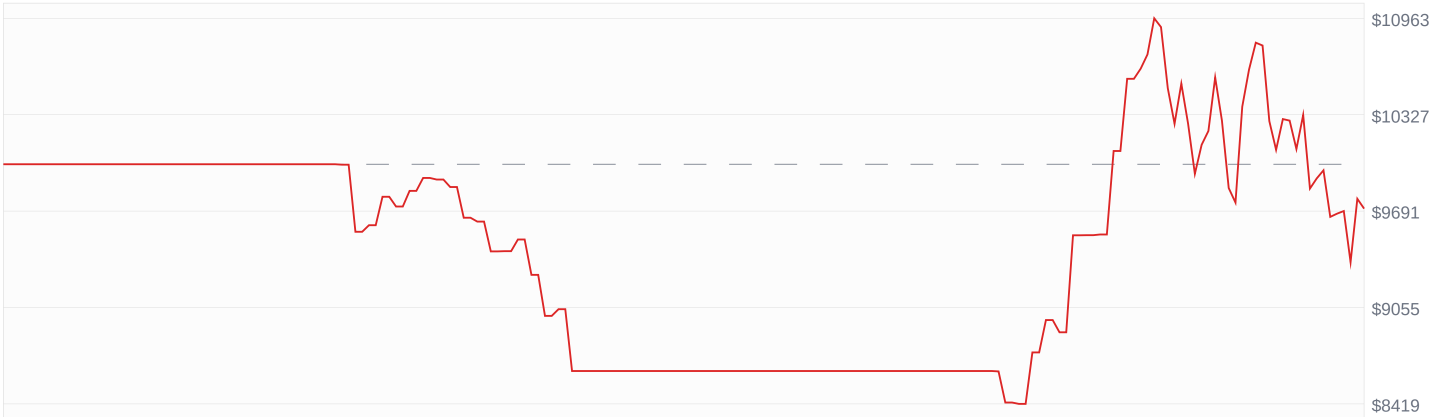
BACKTEST REPORT

Backtest #33240 · PLMR · EVO_GG1RSISNIP_v240

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v240 strategy failed on PLMR, delivering a negative ROI of -2.96% and a Sharpe ratio of -0.04, indicating a complete lack of statistical edge. With only two trades executed, the sample size is too small to support any confidence in the 50% win rate or the 14.67% maximum drawdown. The strategy cannot be validated as profitable until it generates a significantly larger dataset to smooth out variance. We must either adjust the signal logic to filter out low volatility periods or discard the approach entirely before retesting.

ADDITIONAL METRICS

CAGR	**-2.96%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9707.12**