LATINOS TRADING

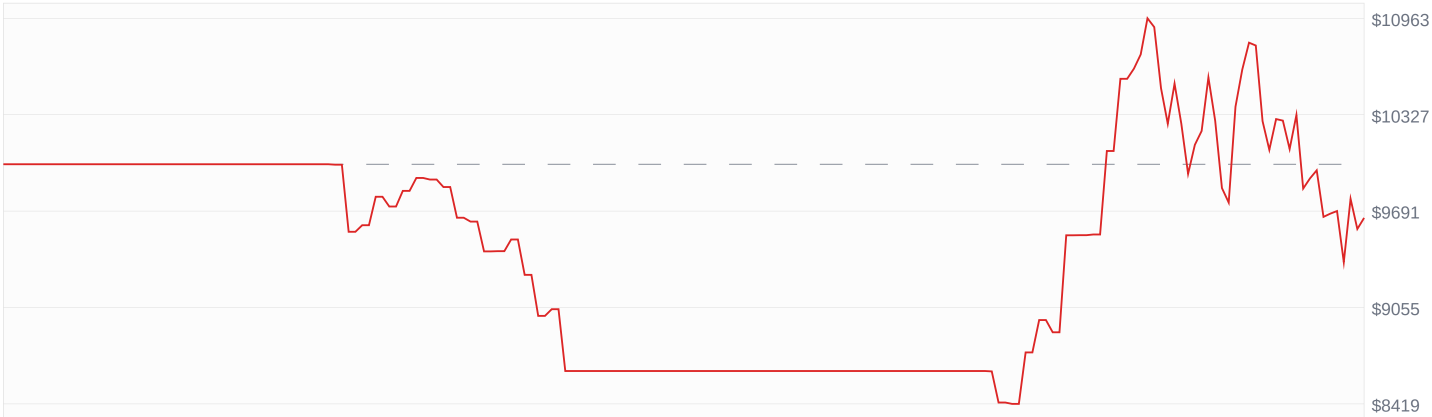
BACKTEST REPORT

Backtest #35391 · PLMR · EVO_GG1RSISNIP_v1381

ROI	Sharpe	Win Rate	Max Drawdown
-3.57%	-0.07	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1381 backtest on PLMR shows a -3.57% ROI and -0.07 Sharpe, driven by only two trades with a 50% win rate. A 14.67% maximum drawdown indicates high volatility exposure, but the sample size is statistically insignificant for any confidence interval. The strategy failed to capture directional momentum effectively within this short sample. Next, increase the trade count by lowering the interval or widening entry filters to validate the signal logic statistically.

ADDITIONAL METRICS

CAGR	**-3.57%**
Sortino Ratio	**-0.05**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9646.01**

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