LATINOS TRADING

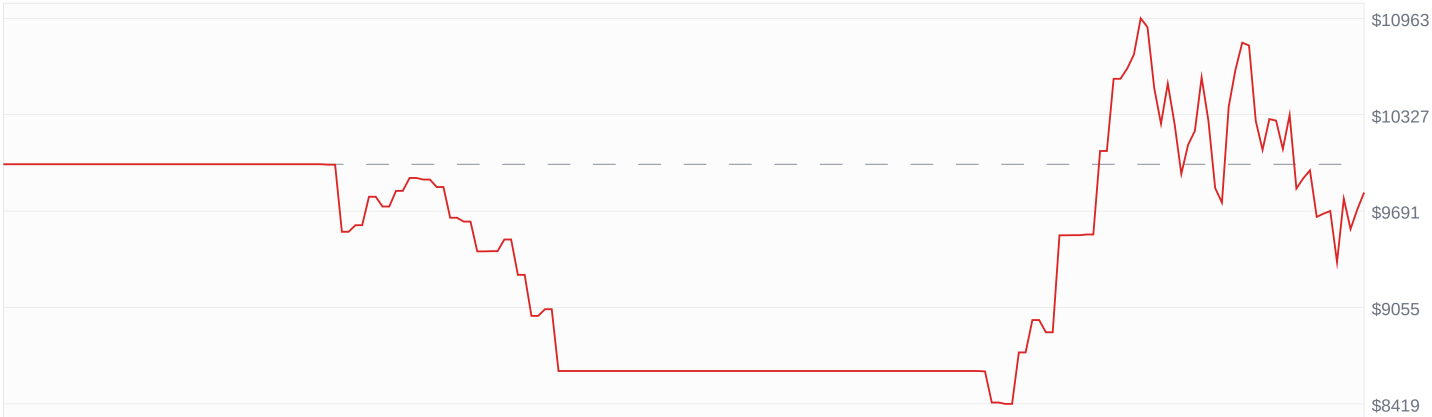
BACKTEST REPORT

Backtest #36065 · PLMR · EVO_GG1RSISNIP_v438

ROI	Sharpe	Win Rate	Max Drawdown
-1.89%	0.02	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v438 strategy on PLMR delivered a negative ROI of -1.89% with a negligible Sharpe ratio of 0.02, indicating a complete lack of risk-adjusted return. A maximum drawdown of 14.67% is alarming for a portfolio holding, yet the sample size of only two trades renders these statistical metrics highly unreliable and prone to extreme variance. The 50% win rate suggests a coin-flip dynamic rather than a consistent alpha source, failing to overcome transaction costs or slippage in this specific simulation. Consequently, deploying this logic live would be premature without substantial parameter optimization to target higher frequency and better entry precision.

ADDITIONAL METRICS

CAGR	**-1.89%**
Sortino Ratio	**0.01**
Turnover	**3.71x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9813.51**

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