LATINOS TRADING

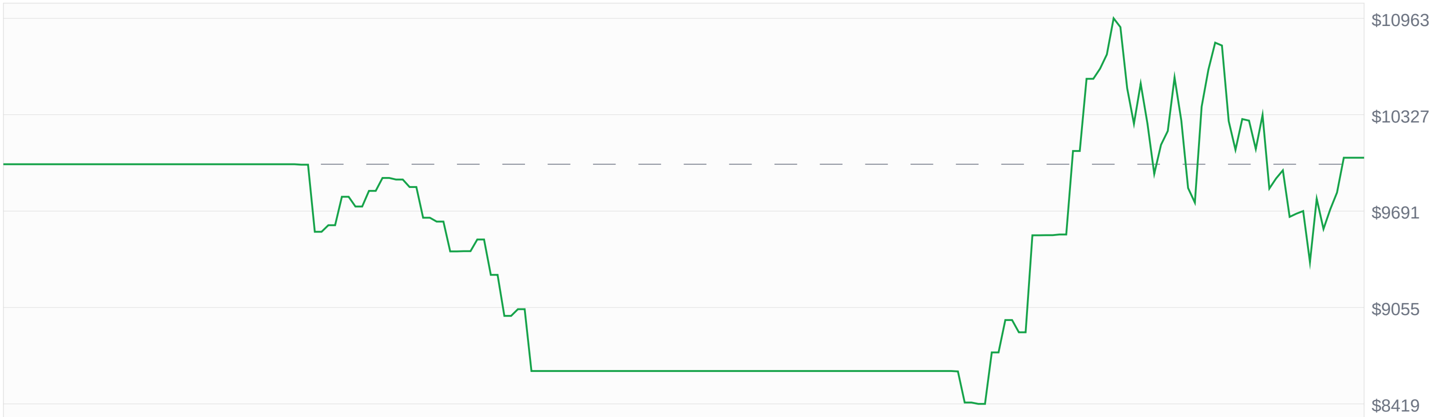
BACKTEST REPORT

Backtest #48370 · PLMR · EVO_GG1RSISNIP_v1048

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1048 strategy generated a mere 0.43% return with a 0.14 Sharpe ratio, indicating performance barely above risk-free rates and poor risk-adjusted efficiency. A 50% win rate coupled with a 14.67% maximum drawdown reveals severe vulnerability to adverse price moves despite the high trade frequency being artificially capped at just two executions. Given this critically low sample size, no statistical significance exists to validate the signal logic, rendering the results anecdotal rather than predictive. The strategy must undergo parameter optimization and extended backtesting on out-of-sample data to confirm robustness before any live deployment.

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**