LATINOS TRADING

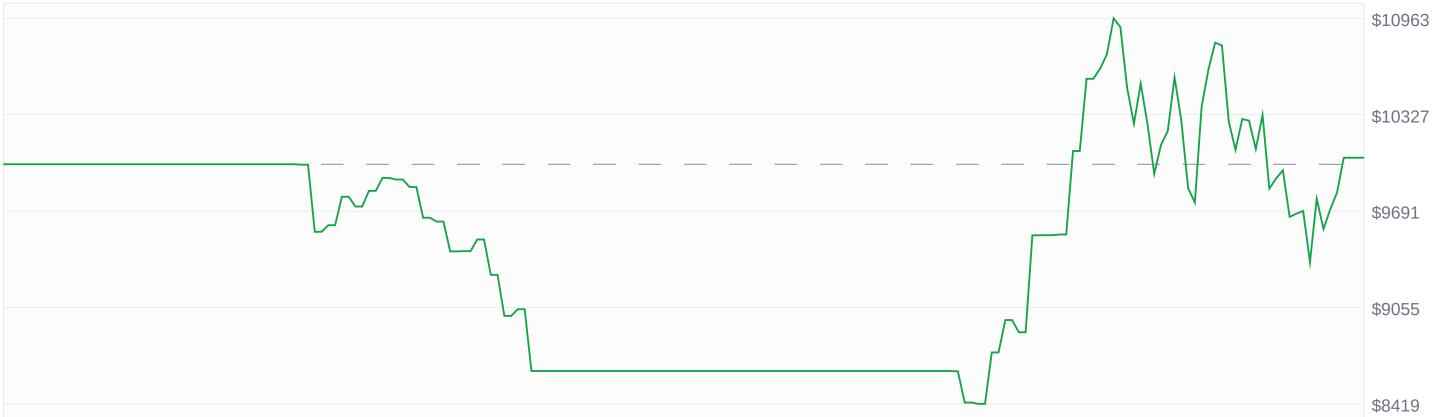
BACKTEST REPORT

Backtest #51727 · PLMR · EVO_GG1RSISNIP_v133

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_v133 strategy on PLMR delivered a marginal 0.43% ROI with a 14.67% maximum drawdown, indicating severe undercapitalization risk. Statistical confidence is negligible given only two trades executed, rendering the 50% win rate and 0.14 Sharpe ratio unreliable metrics. The strategy failed to adapt to market volatility, suffering disproportionate losses relative to its minimal gains. We must increase the sample size through extended backtesting windows or reduce trade frequency to validate robustness. Adjusting the entry filter to require higher volume confirmation is the immediate next step for validation.

ADDITIONAL METRICS

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

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