LATINOS TRADING

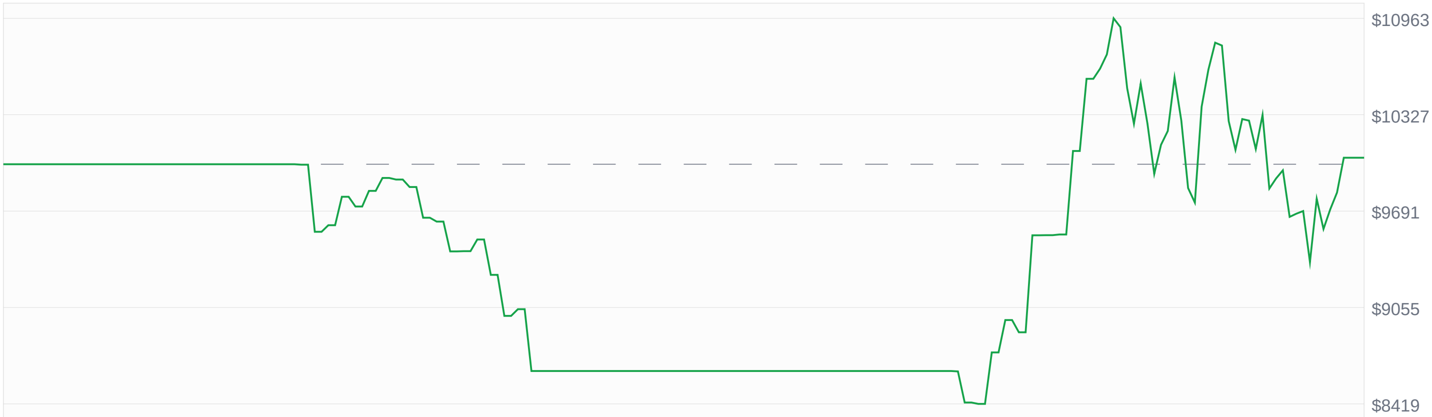
BACKTEST REPORT

Backtest #53658 · PLMR · EVO_GG1RSISNIP_v1533

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_v1533 backtest on PLMR shows negligible alpha with a 0.43% ROI and meager Sharpe ratio of 0.14, indicating the strategy adds no risk-adjusted value. A 50% win rate and 14.67% max drawdown reveal a coin flip edge with excessive downside volatility relative to the tiny profit. Statistical confidence is non-existent due to only two trades, rendering the equity curve an unrepresentative outlier rather than a validated signal. We cannot discern whether the strategy failed due to poor parameters or simply a lack of market data to confirm edge. The concrete next step is to increase the simulation interval or extend the historical lookback period to gather sufficient trade volume for a meaningful analysis.

ADDITIONAL METRICS

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