LATINOS TRADING

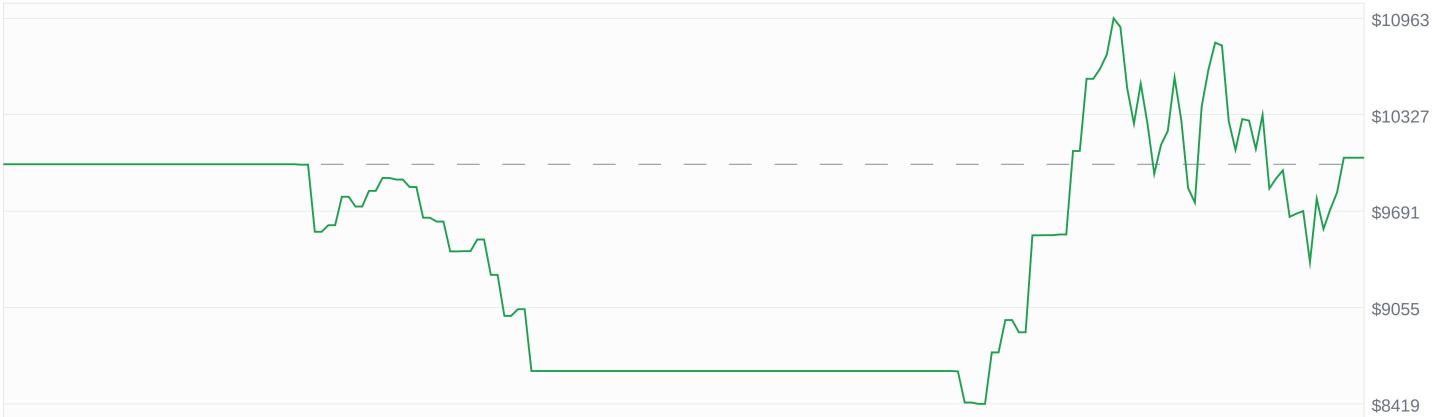
BACKTEST REPORT

Backtest #51074 · PLMR · EVO_GG1RSISNIP_v118

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_v118 strategy on PLMR shows minimal performance with a 0.43% ROI and a sharp 0.14 Sharpe ratio over only two trades. A 50% win rate and 14.67% maximum drawdown suggest the system lacks robustness and is currently generating noise rather than alpha. Such a small sample size precludes any meaningful statistical confidence, rendering the results statistically insignificant and highly prone to variance. The strategy requires immediate parameter tuning or a switch to a higher timeframe to reduce overfitting to trivial price movements. Further backtesting on a larger dataset is the critical next step before deploying any capital to this configuration.

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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