LATINOS TRADING

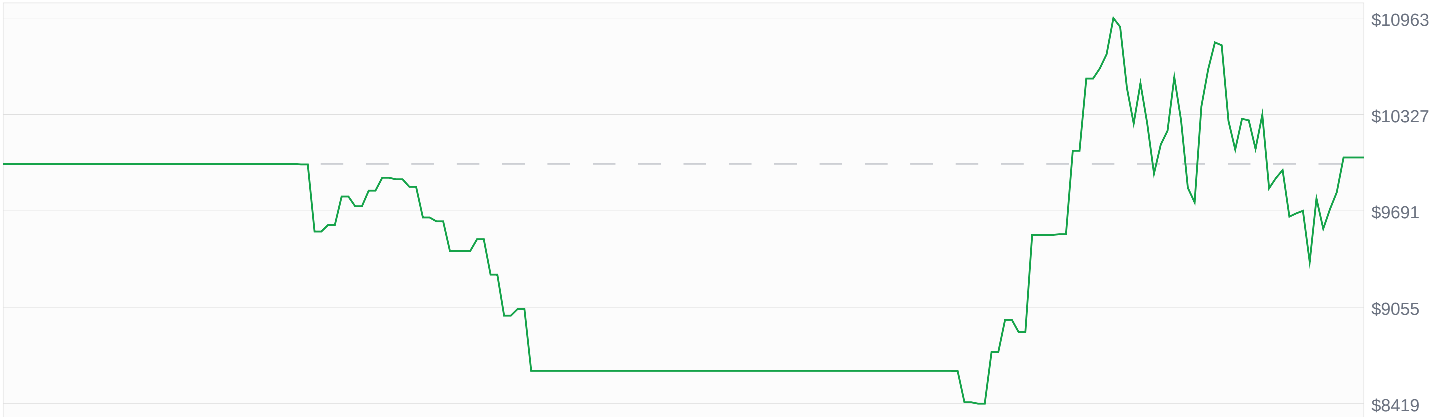
BACKTEST REPORT

Backtest #56809 · PLMR · EVO_GG1RSISNIP_v11

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_v11 strategy on PLMR shows negligible alpha with a mere 0.43% return and an unsustainably low Sharpe ratio of 0.14. Such a sample size of two trades renders statistical confidence meaningless, while the 14.67% drawdown highlights severe capital inefficiency. A fifty percent win rate suggests the edge is indistinguishable from random noise rather than a valid edge. We must immediately recalibrate entry filters to reduce noise before retesting this logic.

ADDITIONAL METRICS

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