LATINOS TRADING

BACKTEST REPORT

Backtest #27837 · PLMR · EVO_GG1RSISNIP_v1613

ROI	Sharpe	Win Rate	Max Drawdown
+2.97%	0.28	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

This backtest is statistically irrelevant with only two trades, making the 50% win rate and 0.28 Sharpe ratio noise rather than signal. A 14.42% drawdown on a mere 2.97% ROI is an unacceptable risk-adjusted profile for institutional capital. The sample size is far too small to infer any edge from the EVO_GG1RSISNIP_v1616 logic. Run a walk-forward optimization across multiple market regimes to validate robustness before considering any live allocation.

ADDITIONAL METRICS

CAGR	**2.97%**
Sortino Ratio	**0.19**
Turnover	**3.76x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10300.19**