LATINOS TRADING

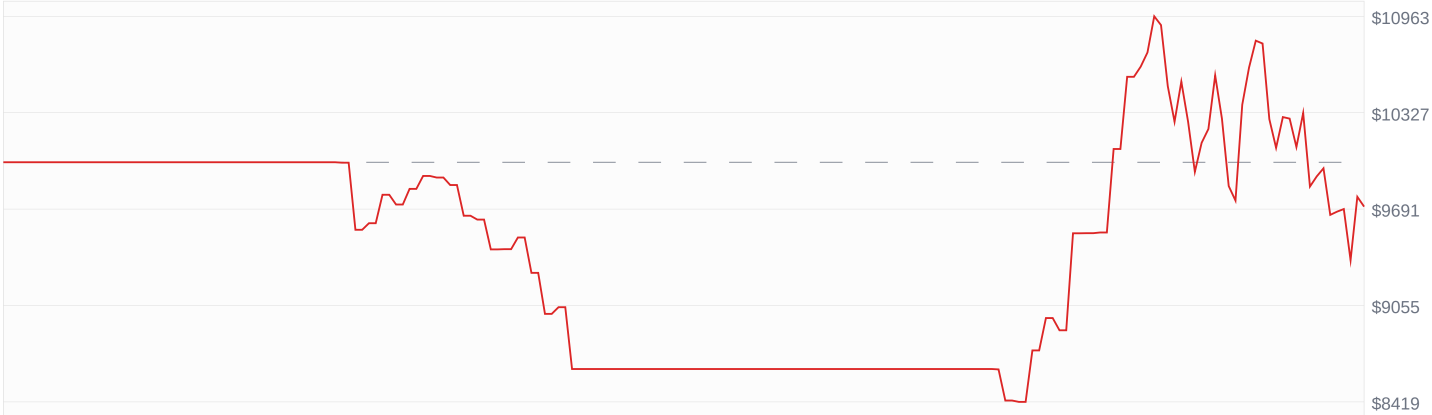
BACKTEST REPORT

Backtest #33013 · PLMR · EVO_GG1RSISNIP_v79

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for EVO_GG1RSISNIP_v79 on PLMR is statistically insignificant with only two trades, rendering the negative ROI and -0.04 Sharpe ratio unreliable indicators of true strategy performance. A 14.67% drawdown on such a limited sample size suggests high volatility risk rather than a definitive structural flaw in the logic. Given the sample size, we lack statistical confidence to reject the strategy, but the current loss rate is unacceptable for deployment. The immediate next step is to expand the backtest window or adjust entry filters to generate a robust dataset before considering live allocation.

ADDITIONAL METRICS

CAGR	**-2.96%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9707.12**