LATINOS TRADING

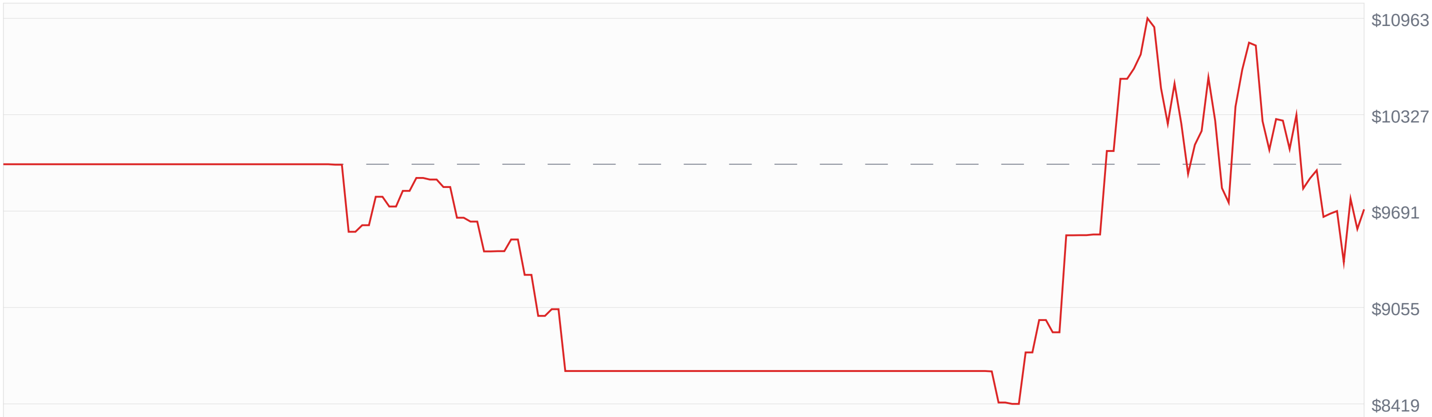
BACKTEST REPORT

Backtest #35530 · PLMR · EVO_EVOGG1RSIS_v442

ROI	Sharpe	Win Rate	Max Drawdown
-3.00%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v442 strategy on PLMR failed to generate positive alpha, resulting in a -3.00% ROI and a negative Sharpe ratio of -0.04 over a negligible sample of only two trades. A 50% win rate is statistically meaningless in such a low-volume environment, while the 14.67% drawdown indicates significant volatility exposure without sufficient risk-adjusted returns. The lack of trade diversity prevents any meaningful assessment of the signal logic or its robustness across different market conditions. We must reject this configuration immediately and avoid re-optimization until a minimum of 50–100 historical trades are simulated to establish statistical validity.

ADDITIONAL METRICS

CAGR	**-3.00%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9702.60**

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