LATINOS TRADING

BACKTEST REPORT

Backtest #2187 · PLMR · EVO_GG1RSISNIP_v1626

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

The 2.97% ROI is buried under a 14.42% drawdown, yielding a negligible 0.28 Sharpe ratio. With only two trades, the 50% win rate offers zero statistical confidence and is functionally random noise. This sample size is too small to validate any edge, making the strategy statistically indistinguishable from a coin flip. The next step is to run a walk-forward optimization with a minimum 50-trade threshold to assess robustness. Until then, the results are not actionable for live capital.

ADDITIONAL METRICS

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

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