LATINOS TRADING

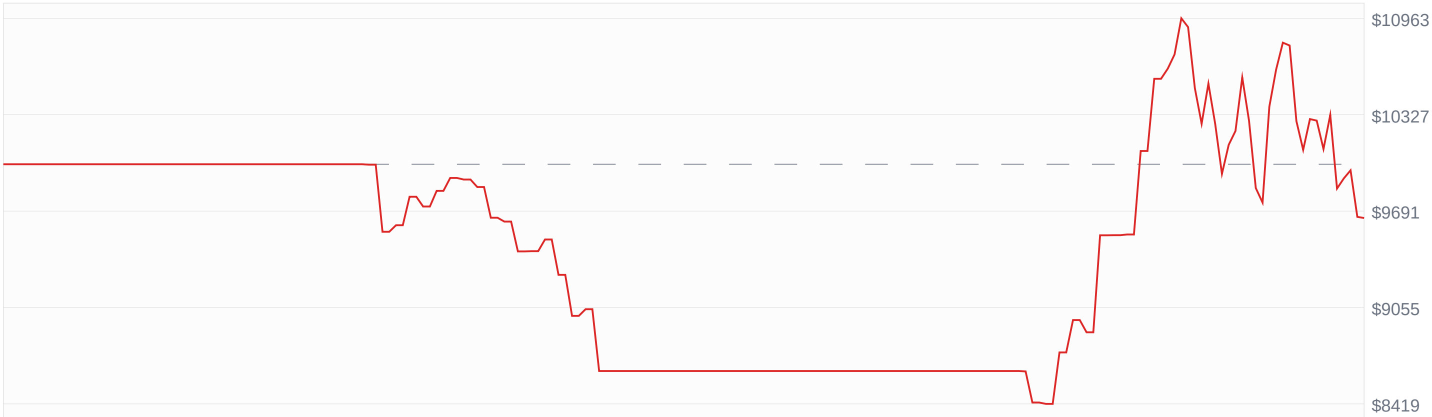
BACKTEST REPORT

Backtest #28130 · PLMR · EVO_GG1RSISNIP_v293

ROI	Sharpe	Win Rate	Max Drawdown
-3.58%	-0.08	50.0%	-14.42%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy yields a negative ROI of -3.58% with a -0.08 Sharpe, indicating pure noise rather than alpha generation. A 14.42% max drawdown is disproportionately high for only two trades, suggesting extreme volatility or tail risk exposure. The 50% win rate offers no edge, and the minuscule sample size renders any statistical conclusion entirely meaningless. We cannot confidently attribute these results to a flawed edge versus random market variance. Immediate next step: abandon this configuration and increase the backtest timeframe to capture sufficient data points for statistical relevance.

ADDITIONAL METRICS

CAGR	**-3.58%**
Sortino Ratio	**-0.06**
Turnover	**3.69x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9645.25**