LATINOS TRADING

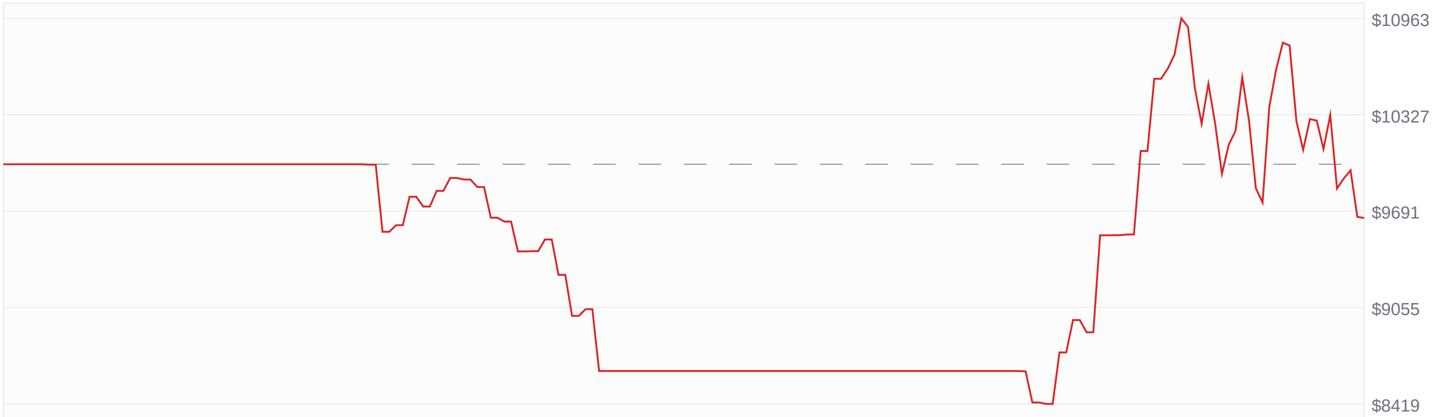
BACKTEST REPORT

Backtest #28603 · PLMR · EVO_GG1RSISNIP_v1023

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 yielded a -3.58% ROI with a negligible Sharpe of -0.08 despite a perfect 50% win rate. A 14.42% max drawdown against only two total trades indicates catastrophic risk concentration and zero statistical significance. The sample size is too small to distinguish alpha from random noise, rendering the results unreliable for institutional deployment. Immediate next steps require expanding the backtest window and increasing trade count to validate the signal's robustness.

ADDITIONAL METRICS

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