LATINOS TRADING

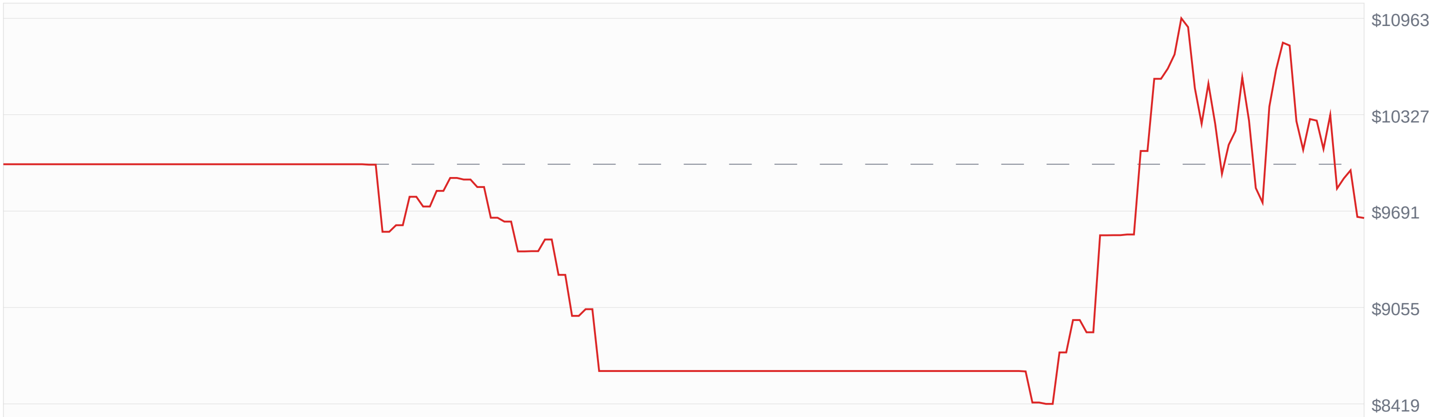
BACKTEST REPORT

Backtest #28936 · PLMR · EVO_GG1RSISNIP_v1189

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 Sharpe ratio of -0.08, indicating no risk-adjusted value. With only two total trades, the 50% win rate lacks statistical confidence for institutional deployment. The 14.42% max drawdown is disproportionately high relative to the tiny sample size. This result suggests overfitting or random variance rather than a reproducible edge. Backtest with a larger sample size and add volatility filters before further consideration.

ADDITIONAL METRICS

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