LATINOS TRADING

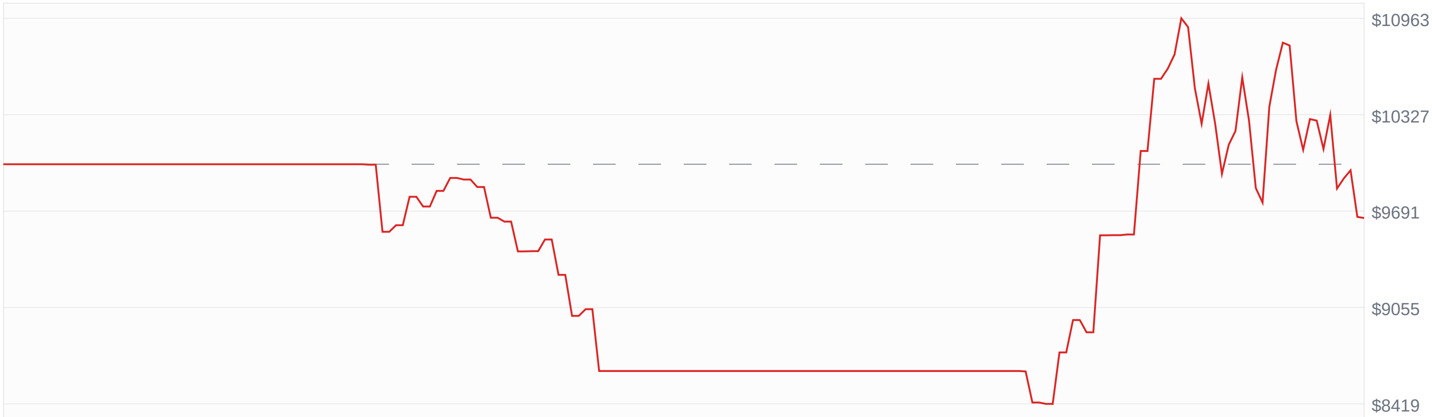
BACKTEST REPORT

Backtest #29014 · PLMR · EVO_GG1RSISNIP_v1590

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 failed to generate alpha, yielding a negative ROI and Sharpe ratio of -0.08 despite a neutral win rate. A sample size of two trades offers no statistical significance, rendering the 14.42% drawdown unreliable for risk assessment. The current signal logic lacks robustness and requires substantial re-engineering. I recommend expanding the backtest window to capture more market regimes before further optimization. This analysis is educational and not investment advice.

ADDITIONAL METRICS

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

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