LATINOS TRADING

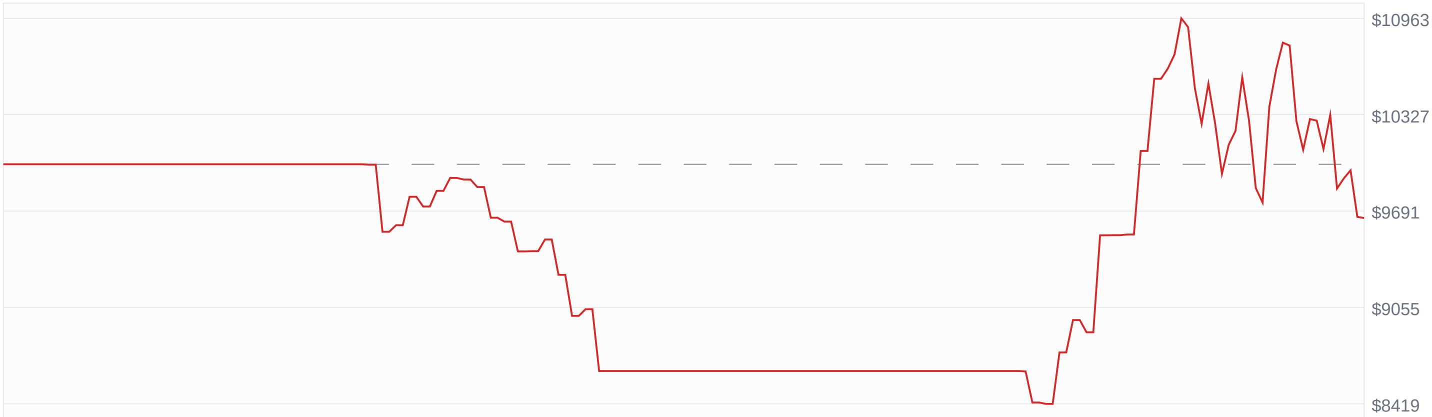
BACKTEST REPORT

Backtest #29131 · PLMR · EVO_GG1RSISNIP_v53

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 Sharpe ratio of -0.08 and a 14.42% drawdown despite a neutral 50% win rate. The primary flaw is statistical insignificance with only two total trades, rendering the results noisy and unreliable for any predictive inference. Negative ROI of -3.58% combined with high volatility suggests the signal logic lacks robustness against current market noise. Immediate next step is to expand the backtest window to accumulate sufficient sample size for meaningful confidence intervals. Do not deploy this logic until performance variance decreases significantly.

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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