LATINOS TRADING

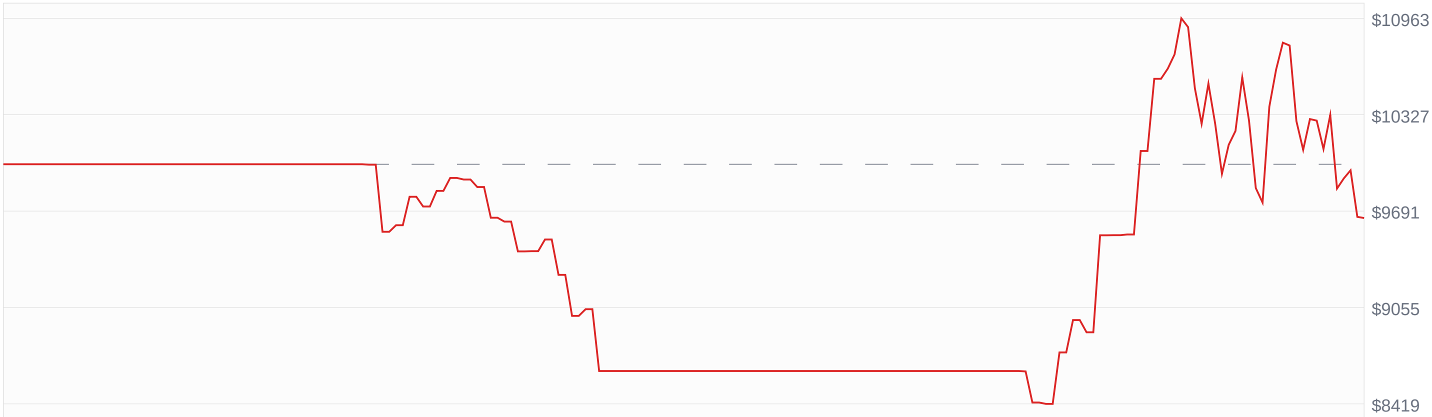
BACKTEST REPORT

Backtest #29263 · PLMR · EVO_GG1RSISNIP_v1243

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 with a negative ROI and Sharpe ratio, indicating no edge despite a neutral win rate. Only two trades provide zero statistical significance, rendering the 14% drawdown an outlier rather than a systemic risk pattern. The sample size is too small to validate the signal logic or assess true performance. We must reject the current parameters as unproven and require at least 50 trades to establish a baseline for optimization.

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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