LATINOS TRADING

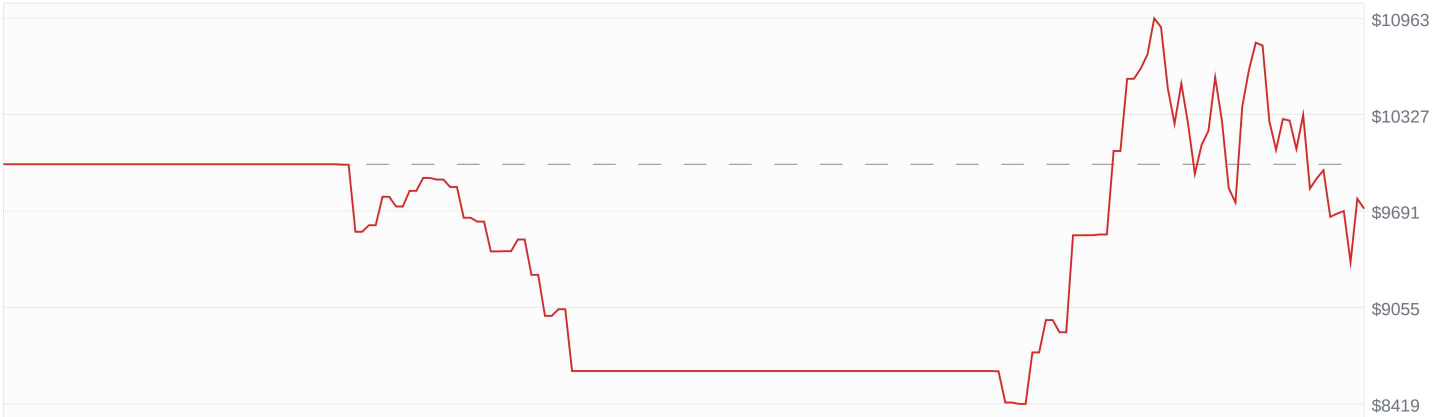
BACKTEST REPORT

Backtest #32942 · PLMR · Velocity Scalper

ROI	Sharpe	Win Rate	Max Drawdown
-2.96%	-0.04	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Velocity Scalper strategy on PLMR produced a negative ROI of -2.96% and a Sharpe ratio of -0.04, indicating that returns did not compensate for the risk taken. A 50% win rate alongside a 14.67% maximum drawdown suggests that the strategy lacks a positive edge, as losses outweighed gains despite balanced outcomes. Statistical confidence is effectively nonexistent with only two total trades, making these results purely anecdotal rather than indicative of long-term performance. The primary failure was the inability to capture sufficient upside to offset transaction costs and adverse price movements. The immediate next step is to expand the backtest period to include at least 100 trades to establish a statistically significant baseline before

ADDITIONAL METRICS

CAGR	**-2.96%**
Sortino Ratio	**-0.03**
Turnover	**3.70x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9707.12**

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