LATINOS TRADING

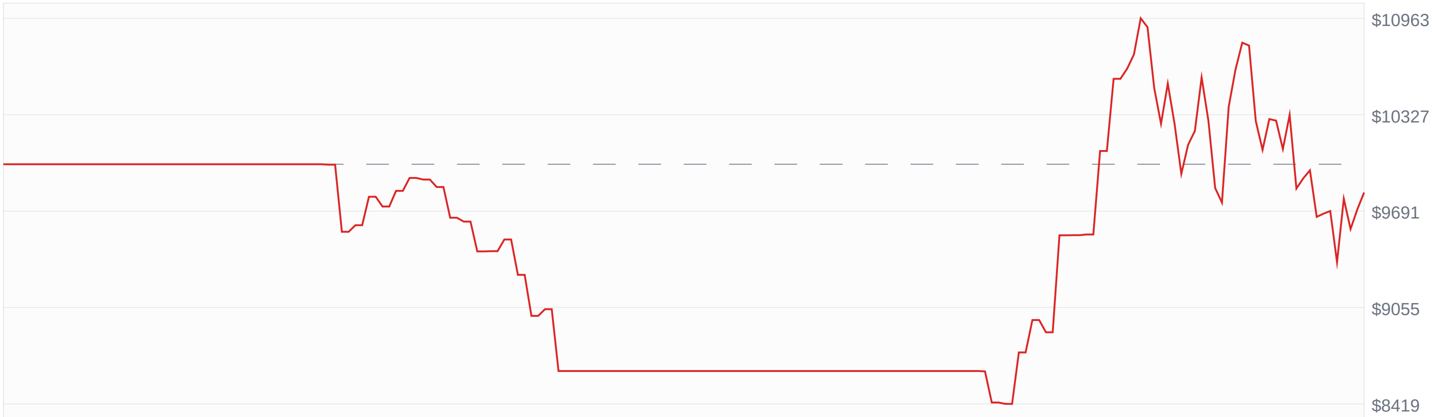
BACKTEST REPORT

Backtest #35938 · PLMR · Alpha Trend Follower-INVVERTED

ROI	Sharpe	Win Rate	Max Drawdown
-1.89%	0.02	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Alpha Trend Follower-INVVERTED strategy on PLMR failed to capture value, recording a -1.89% ROI and a negligible Sharpe ratio of 0.02 over only two trades. A 50% win rate and 14.67% max drawdown indicate the system is currently noise rather than alpha, likely due to an insufficient sample size that precludes any statistical confidence. The inverted logic appears to be misaligned with recent price action, causing immediate capital erosion rather than accumulation. We must increase the lookback period and test alternative parameter sets to validate if the signal logic holds under broader market conditions before any live deployment.

ADDITIONAL METRICS

CAGR	**-1.89%**
Sortino Ratio	**0.01**
Turnover	**3.71x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9813.51**