LATINOS TRADING

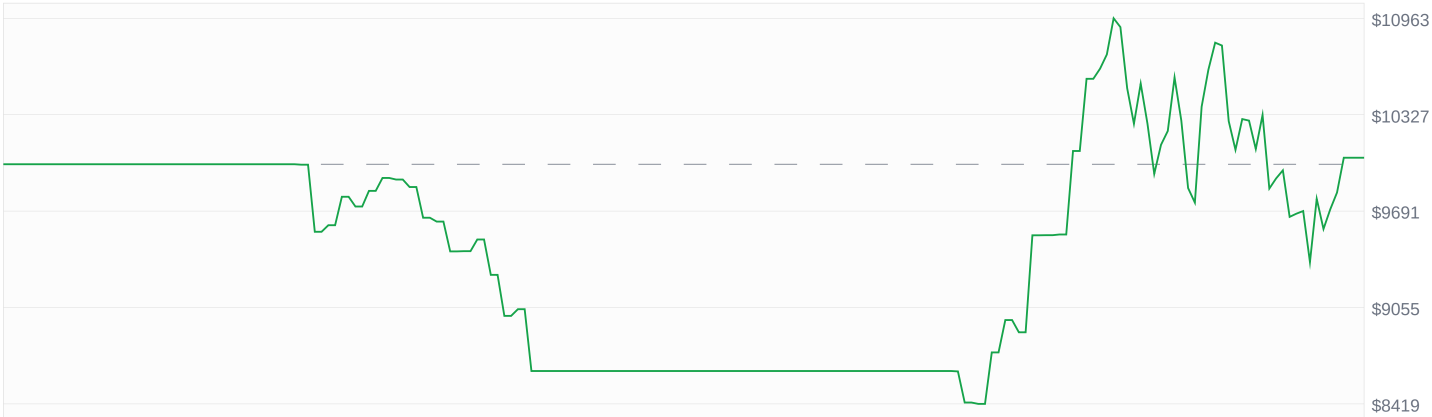
BACKTEST REPORT

Backtest #53696 · PLMR · EVO_GG1RSISNIP_v1646

ROI	Sharpe	Win Rate	Max Drawdown
+0.43%	0.14	50.0%	-14.67%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a marginal 0.43% return with a negligible Sharpe ratio of 0.14, indicating performance nearly identical to random noise. A 50% win rate paired with a 14.67% maximum drawdown suggests poor risk-adjusted efficiency and significant downside exposure relative to gains. Statistical confidence is virtually nonexistent given the extremely small sample size of only two total trades, rendering any performance metrics meaningless for forward-looking projections. The primary failure lies in the lack of a consistent edge or adequate sample data to validate the model. The immediate next step is to extend the backtesting period to include at least one hundred trades to establish statistical validity before

ADDITIONAL METRICS

CAGR	**0.43%**
Sortino Ratio	**0.10**
Turnover	**3.73x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10042.90**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.