LATINOS TRADING

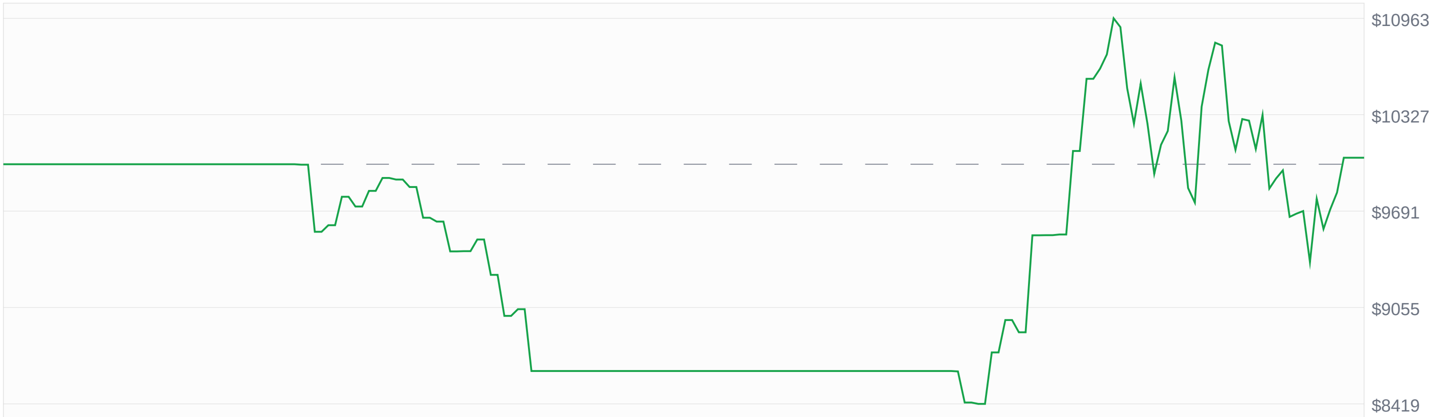
BACKTEST REPORT

Backtest #57008 · PLMR · EVO_GG1RSISNIP_v49

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 EVO_GG1RSISNIP_v49 backtest on PLMR shows marginal gains with a razor-thin Sharpe ratio of 0.14, indicating the returns barely compensate for the 14.67% drawdown risk. With only two trades executed, the sample size is statistically insignificant and renders the 50% win rate unreliable for any real-world deployment. The strategy appears too fragile to generate consistent alpha under current market conditions given the severe loss of capital potential relative to profit. We must reject this configuration immediately and either optimize entry filters to reduce false signals or discard the approach entirely. Next steps involve running a sensitivity analysis on entry thresholds before considering any live allocation.

ADDITIONAL METRICS

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