LATINOS TRADING

BACKTEST REPORT

Backtest #33018 · SM · EVO_GG1RSISNIP_v87

ROI	Sharpe	Win Rate	Max Drawdown
+38.54%	1.17	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v87 backtest on SM shows a 38.54% ROI, yet the 100% win rate across only two trades is statistically meaningless and likely overfitting. A 32.83% maximum drawdown suggests extreme risk concentration rather than robust profitability, rendering the 1.17 Sharpe ratio unreliable in live markets. With such a tiny sample size, any positive outcome is noise rather than a replicable signal, so we cannot trust this performance metric. The next concrete step is to run a new backtest with tightened entry filters to generate at least 100 trades before any capital allocation.

ADDITIONAL METRICS

CAGR	**38.54%**
Sortino Ratio	**0.85**
Turnover	**4.89x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$13858.32**

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

Historical performance does not guarantee future results. Not investment advice.