LATINOS TRADING

BACKTEST REPORT

Backtest #38825 · SM · EVO_GG1RSISNIP_v1619

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The backtest for strategy EVO_GG1RSISNIP_v1619 on SM shows a perfect 100% win rate, yet this metric is statistically meaningless due to a sample size of only two trades. While the 41.20% ROI and 1.21 Sharpe ratio suggest strong momentum capture, the 32.83% maximum drawdown indicates severe capital erosion risk inherent in such low-frequency, high-yield events. Without a larger dataset, we cannot validate whether this performance is robust or merely a result of survivorship bias and overfitting to specific market conditions. The strategy appears to rely heavily on capturing outlier moves rather than consistent alpha generation. Next, we must expand the sample size by backtesting across multiple market regimes and increasing the trade frequency

ADDITIONAL METRICS

CAGR	41.20%
Sortino Ratio	0.94
Turnover	4.92x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$14124.38