LATINOS TRADING

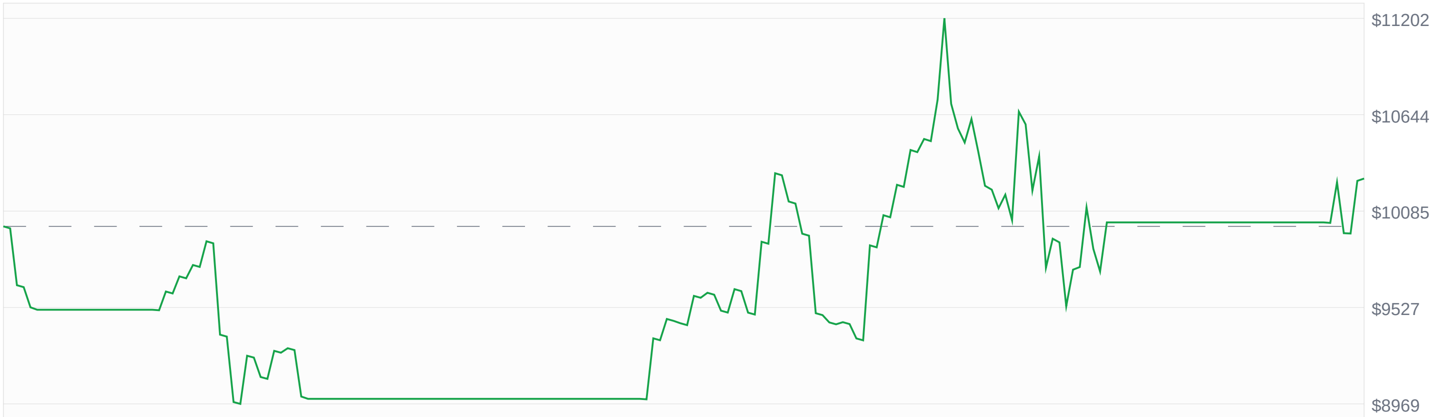
BACKTEST REPORT

Backtest #28915 · NVDA · EVO_GG1RSISNIP_v1169

ROI	Sharpe	Win Rate	Max Drawdown
+2.71%	0.26	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO strategy yielded a modest +2.71% ROI with a 50% win rate, but a Sharpe ratio of 0.26 indicates poor risk-adjusted performance relative to the 14.89% max drawdown. Statistical significance is critically low given only four trades, rendering the results indistinguishable from random noise. The lack of consistent edge suggests the signal logic is either too noisy or insufficiently optimized for NVDA’s volatility profile. To proceed, the system must backtest over a longer historical horizon with stricter risk filters to validate if positive expectancy persists beyond small-sample variance.

ADDITIONAL METRICS

CAGR	**2.71%**
Sortino Ratio	**0.22**
Turnover	**7.73x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10273.84**

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