

LATINOS TRADING

BACKTEST REPORT

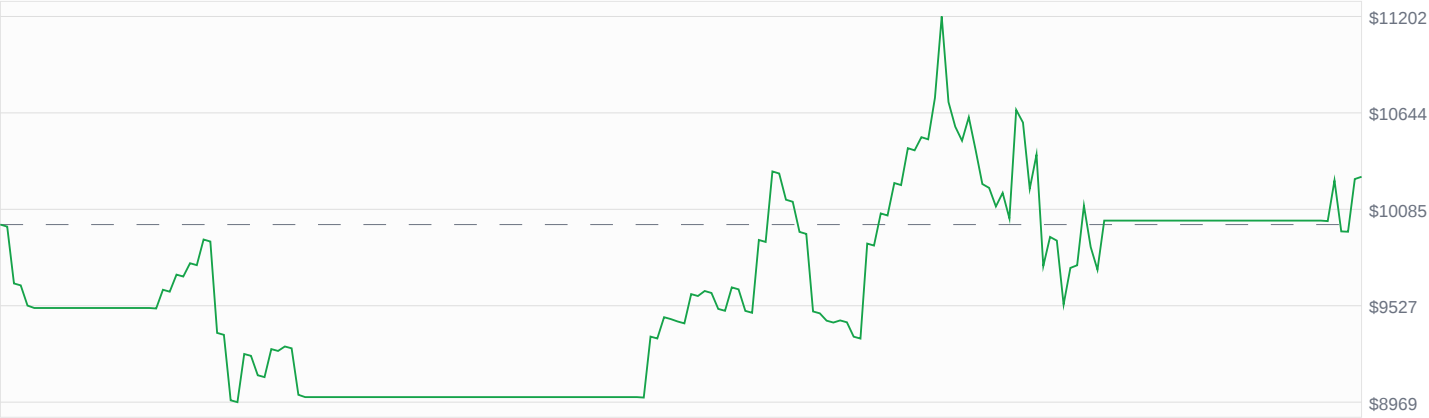


Backtest #29076 · NVDA · EVO_GG1RSISNIP_v402

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 strategy's 50% win rate and Sharpe of 0.26 reveal no significant edge, while a 14.89% drawdown is unacceptable for institutional capital. With only four trades, statistical confidence is near zero, making the 2.71% ROI indistinguishable from noise. The risk-adjusted returns fail to justify the volatility exposure. Immediate next steps include expanding the backtest window to increase sample size and stress-testing parameters against 2022 bear market conditions.

ADDITIONAL METRICS

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