LATINOS TRADING

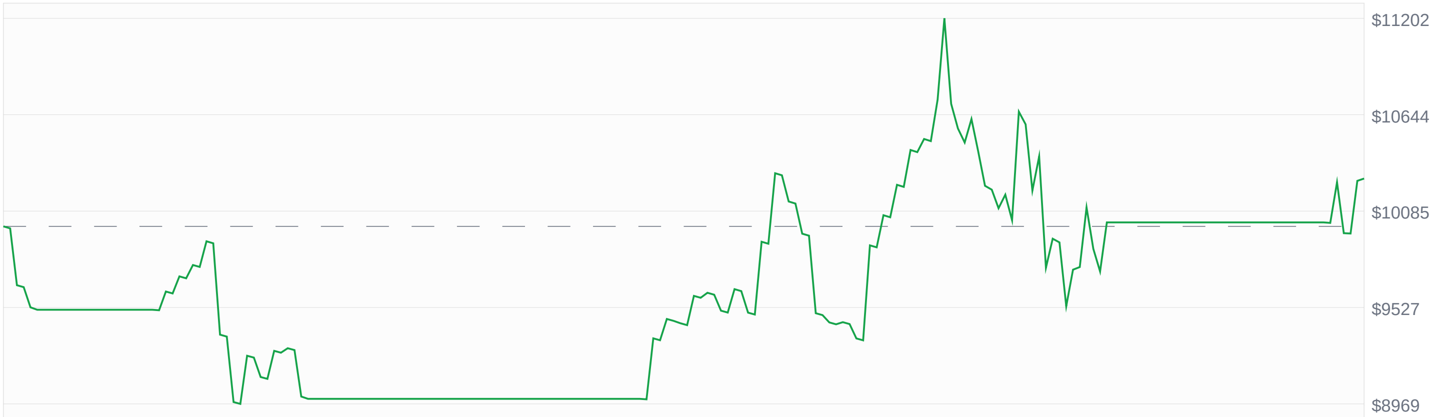
BACKTEST REPORT

Backtest #29299 · NVDA · EVO_GG1RSISNIP_v1266

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 yields marginal alpha with a Sharpe of 0.26, heavily eroded by a 14.89% max drawdown against minimal returns. A sample size of four trades offers no statistical significance, rendering the 50% win rate indistinguishable from random noise. This performance fails to justify the inherent execution risks or transaction costs. Expanding the backtest period to capture more market cycles is essential before considering deployment.

ADDITIONAL METRICS

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