LATINOS TRADING

BACKTEST REPORT

Backtest #32286 · NVDA · EVO_GG1RSISNIP_v71

ROI	Sharpe	Win Rate	Max Drawdown
+4.23%	0.34	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v71 strategy on NVDA generated a +4.23% ROI, yet the 0.34 Sharpe ratio and 50.0% win rate indicate the returns were driven by luck rather than structural alpha. A 14.89% max drawdown against such a modest gain highlights poor risk-adjusted performance and an unfavorable reward-to-risk profile. Statistically, a sample size of only four trades is entirely insufficient to establish confidence in the strategy's edge, making the results purely anecdotal. The core failure lies in the lack of positive expectancy, where the strategy could not overcome transaction costs and volatility drag. The immediate next step is to extend the backtesting period to at least one hundred trades to determine if the signal possesses any

ADDITIONAL METRICS

CAGR	**4.23%**
Sortino Ratio	**0.29**
Turnover	**7.96x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10426.27**

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