LATINOS TRADING

BACKTEST REPORT

Backtest #32316 · NVDA · EVO_GG1RSISNIP_v279

ROI	Sharpe	Win Rate	Max Drawdown
+4.24%	0.34	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated a modest 4.24% return on NVDA, but the 14.89% maximum drawdown indicates poor risk control relative to the gains. A Sharpe ratio of 0.34 is low, suggesting returns did not adequately compensate for volatility. With only four total trades and a 50% win rate, the sample size is statistically insignificant, making it impossible to distinguish skill from luck. The primary failure is the lack of edge in the signal logic, as the strategy failed to protect capital during downturns. The next step is to expand the backtest period to at least 100 trades to establish statistical validity before further optimization.

ADDITIONAL METRICS

CAGR	**4.24%**
Sortino Ratio	**0.29**
Turnover	**7.96x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10427.22**