LATINOS TRADING

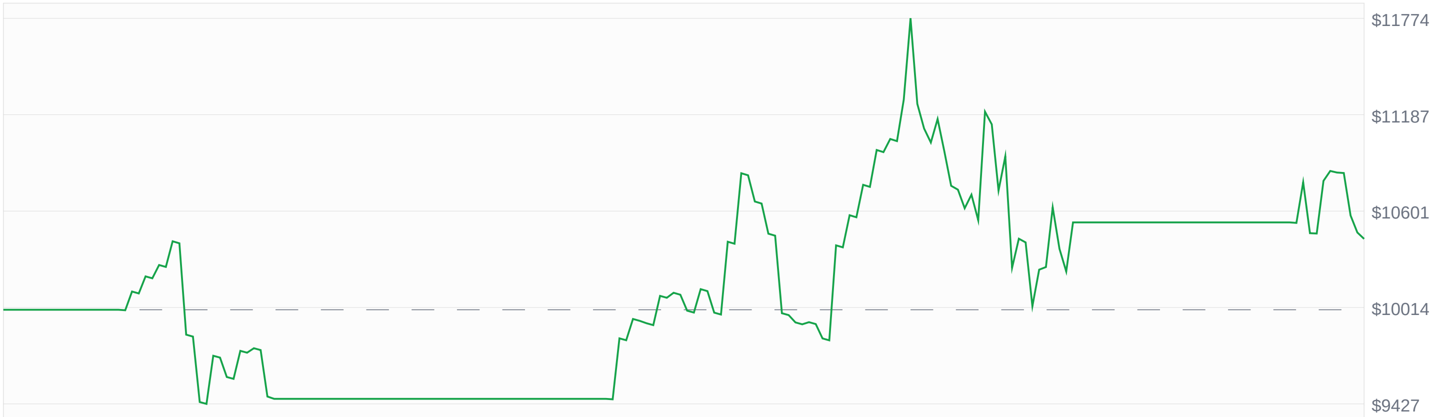
BACKTEST REPORT

Backtest #35190 · NVDA · EVO_GG1RSISNIP_v258

ROI	Sharpe	Win Rate	Max Drawdown
+4.28%	0.34	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v258 backtest on NVDA shows a positive ROI of 4.28% but suffers from a low Sharpe ratio of 0.34 and a mere 33.3% win rate, indicating weak risk-adjusted returns. The strategy executed only three trades with a maximum drawdown of 14.89%, which severely limits statistical significance and renders the performance highly noise-driven rather than robust. Given the tiny sample size, this result lacks the confidence required for institutional deployment and suggests the signal logic is not reliably capturing NVDA volatility. To validate this approach, we must expand the backtest window across multiple market cycles or adjust entry filters to increase trade frequency and filter out false signals.

ADDITIONAL METRICS

CAGR	**4.28%**
Sortino Ratio	**0.29**
Turnover	**6.04x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10431.43**