LATINOS TRADING

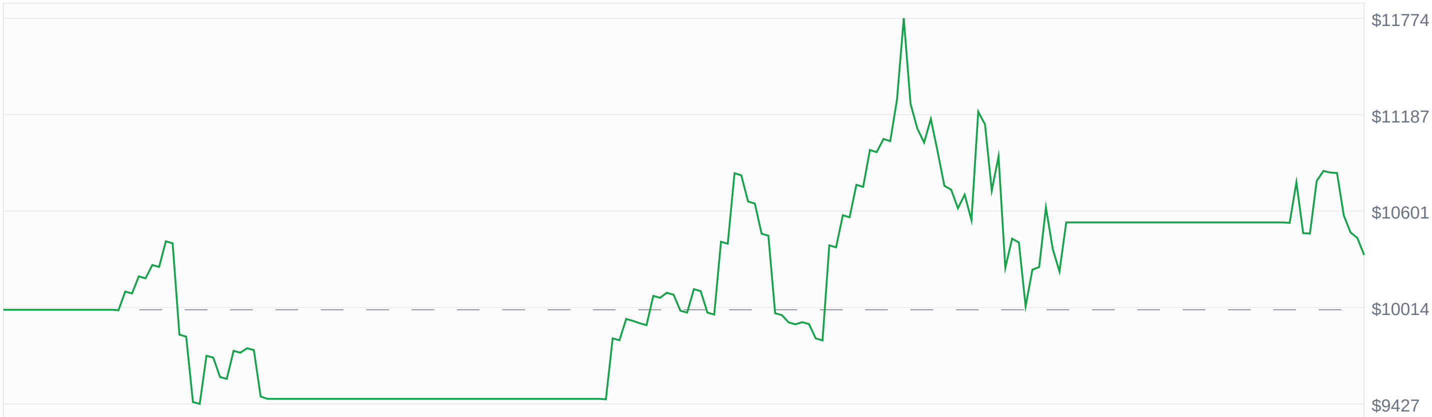
BACKTEST REPORT

Backtest #35652 · NVDA · EVO_GG1RSISNIP_v387

ROI	Sharpe	Win Rate	Max Drawdown
+3.31%	0.29	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v387 backtest on NVDA shows a +3.31% ROI with a 0.29 Sharpe ratio, indicating weak risk-adjusted returns driven by a mere 33.3% win rate. The strategy failed to generate statistical confidence due to only three total trades, which renders the 14.89% maximum drawdown and low alpha statistically insignificant. While the strategy captured some upside, the insufficient sample size prevents us from validating the underlying signal logic or assessing true volatility exposure. The next concrete step is to expand the evaluation window to NVDA over a full market cycle to gather a robust dataset for parameter optimization. This broader dataset will determine if the current ruleset is a genuine anomaly or a structural flaw requiring

ADDITIONAL METRICS

CAGR	**3.31%**
Sortino Ratio	**0.25**
Turnover	**6.03x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10333.74**

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