LATINOS TRADING

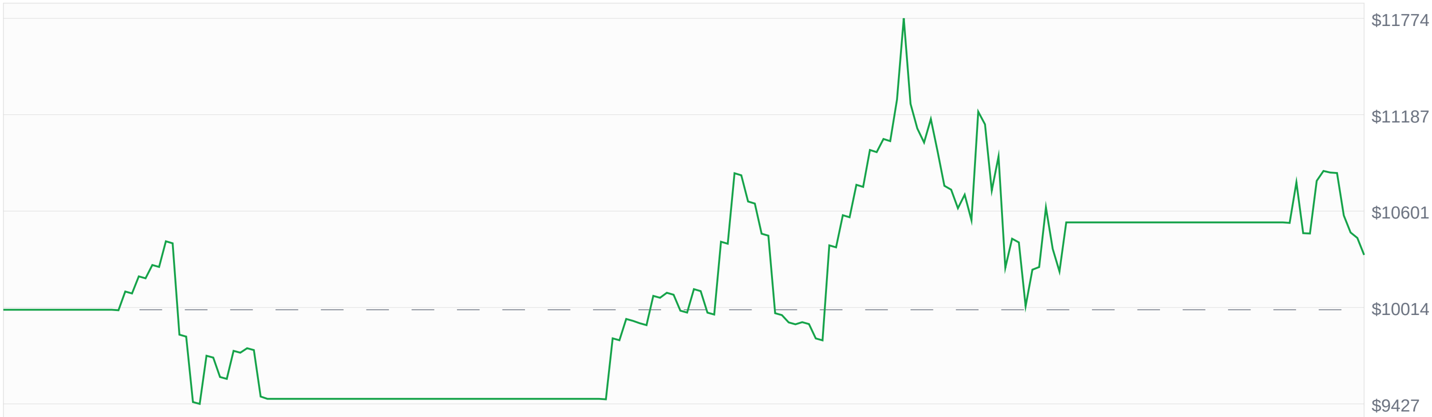
BACKTEST REPORT

Backtest #36066 · NVDA · EVO_GG1RSISNIP_v71

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_v71 strategy on NVDA generated a 3.31% return but exhibits a critically low Sharpe ratio of 0.29, indicating poor risk-adjusted returns relative to volatility. With only three trades executed, the 33.3% win rate and 14.89% maximum drawdown lack statistical significance and likely reflect sample size bias rather than true strategy failure. The limited trade count suggests the entry triggers are too restrictive or misaligned with current NVDA liquidity regimes to generate a robust historical dataset. Future iterations should relax entry constraints or expand the lookback period to accumulate sufficient trades for reliable backtest validation.

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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