LATINOS TRADING

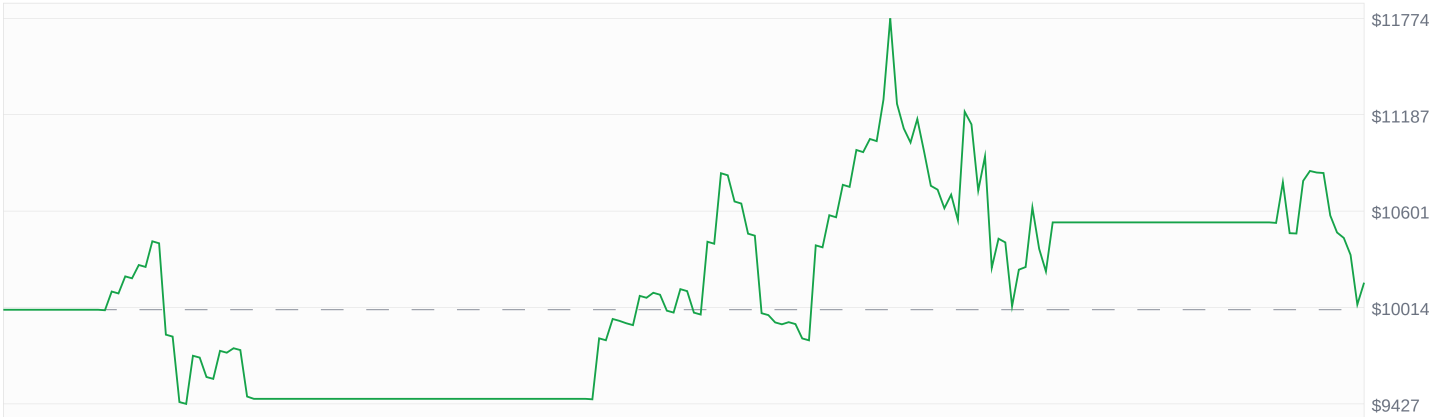
BACKTEST REPORT

Backtest #36480 · NVDA · EVO_GG1RSISNIP_v253

ROI	Sharpe	Win Rate	Max Drawdown
+1.62%	0.20	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v253 backtest on NVDA yielded a modest +1.62% return with a critically low Sharpe ratio of 0.20, indicating returns barely exceeding the risk-free benchmark. A 33.3% win rate alongside a 14.89% drawdown suggests the strategy lacks robustness and suffers from significant downside volatility. With only three total trades, the sample size is statistically insignificant, rendering the results highly prone to noise and overfitting. Consequently, no reliable confidence interval can be established to validate the approach under normal market conditions. The immediate next step is to execute a longer backtest over a multi-year horizon to determine if these losses are specific to recent volatility or inherent to the logic.

ADDITIONAL METRICS

CAGR	**1.62%**
Sortino Ratio	**0.18**
Turnover	**6.01x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10164.83**

Generated 2026-08-26T07:33:26Z · latinostrading.com