LATINOS TRADING

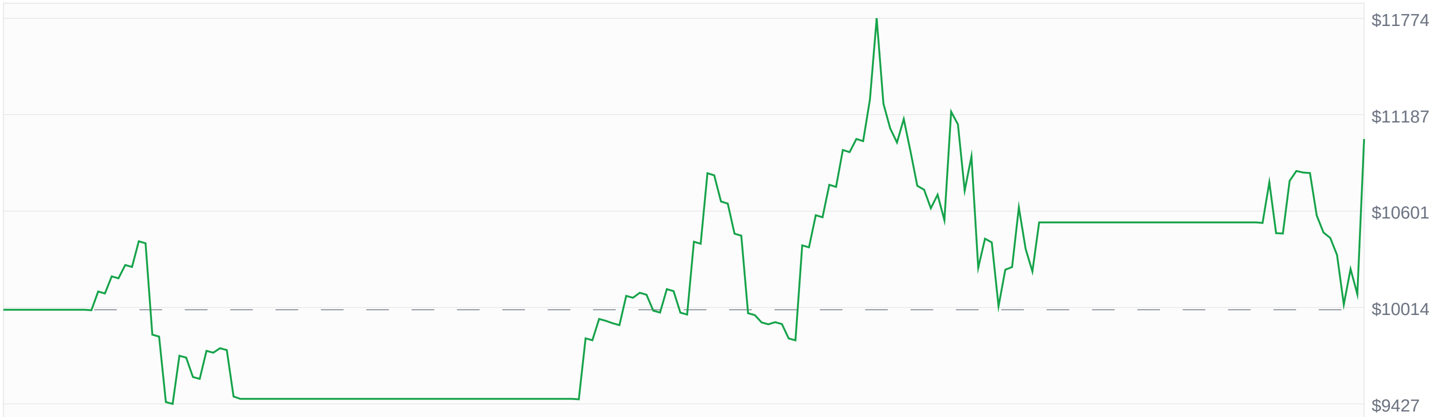
BACKTEST REPORT

Backtest #36948 · NVDA · EVO_GG1RSISNIP_v387

ROI	Sharpe	Win Rate	Max Drawdown
+10.36%	0.60	66.7%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest on NVDA shows a +10.36% ROI with a 66.7% win rate, yet the strategy is statistically invalid due to only three trades. A Sharpe ratio of 0.60 and 14.89% drawdown indicate that the EVO_GG1RSISNIP_v387 logic suffers from severe overfitting or regime dependence. With such a low sample size, the performance metrics lack the confidence required for institutional deployment. The next step is to expand the lookback period or introduce a volatility filter to validate robustness across different market conditions.

ADDITIONAL METRICS

CAGR	**10.36%**
Sortino Ratio	**0.57**
Turnover	**6.10x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11039.21**