LATINOS TRADING

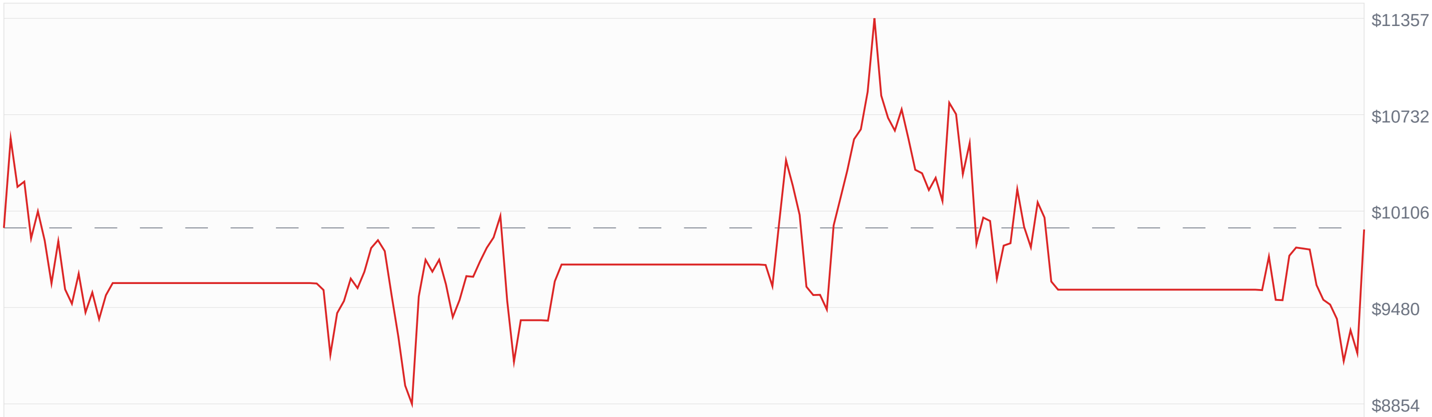
BACKTEST REPORT

Backtest #37432 · NVDA · EVO_GG1RSISNIP_v332

ROI	Sharpe	Win Rate	Max Drawdown
-0.16%	0.15	40.0%	-19.59%

EQUITY CURVE

201 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v332 backtest on NVDA failed to generate alpha, posting a negligible ROI of -0.16% with a Sharpe ratio of 0.15. A 40% win rate and severe 19.59% drawdown across only five trades indicate high volatility and insufficient statistical confidence for institutional deployment. The sample size is too small to confirm strategy robustness, suggesting potential overfitting or poor parameter selection for the current regime. We must expand the sample by running extended simulations on different intervals or adjusting entry filters to reduce drawdown risk.

ADDITIONAL METRICS

CAGR	**-0.16%**
Sortino Ratio	**0.13**
Turnover	**9.72x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9986.63**