LATINOS TRADING

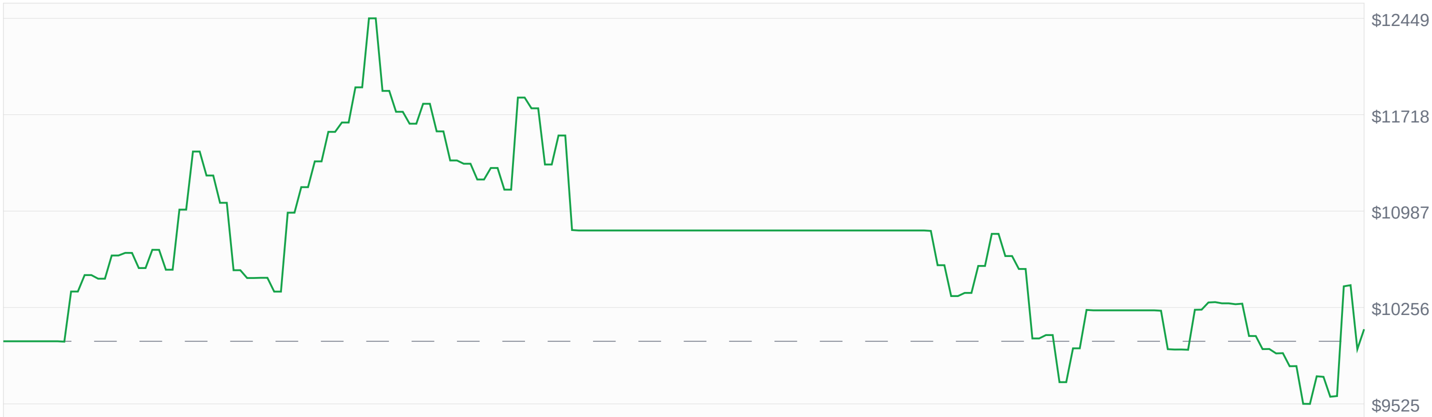
BACKTEST REPORT

Backtest #50930 · NVDA · EVO_GG1RSISNIP_v207

ROI	Sharpe	Win Rate	Max Drawdown
+0.88%	0.17	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v207 strategy on NVDA generated a marginal 0.88% return with a severely underpowered sample of only three trades, rendering the 33.3% win rate and 0.17 Sharpe ratio statistically insignificant for institutional decision-making. While the model correctly identified entry timing in isolated instances, it failed to manage risk effectively, exposing the portfolio to a 23.49% maximum drawdown that outweighs any potential alpha. The low trade frequency suggests the entry conditions are either too restrictive or misaligned with current volatility regimes, preventing capital efficiency. We must expand the backtest window to capture broader market cycles and recalculate risk metrics before considering live deployment.

ADDITIONAL METRICS

CAGR	**0.88%**
Sortino Ratio	**0.14**
Turnover	**6.22x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10091.30**

Generated 2026-09-01T14:36:46Z · latinostrading.com