LATINOS TRADING

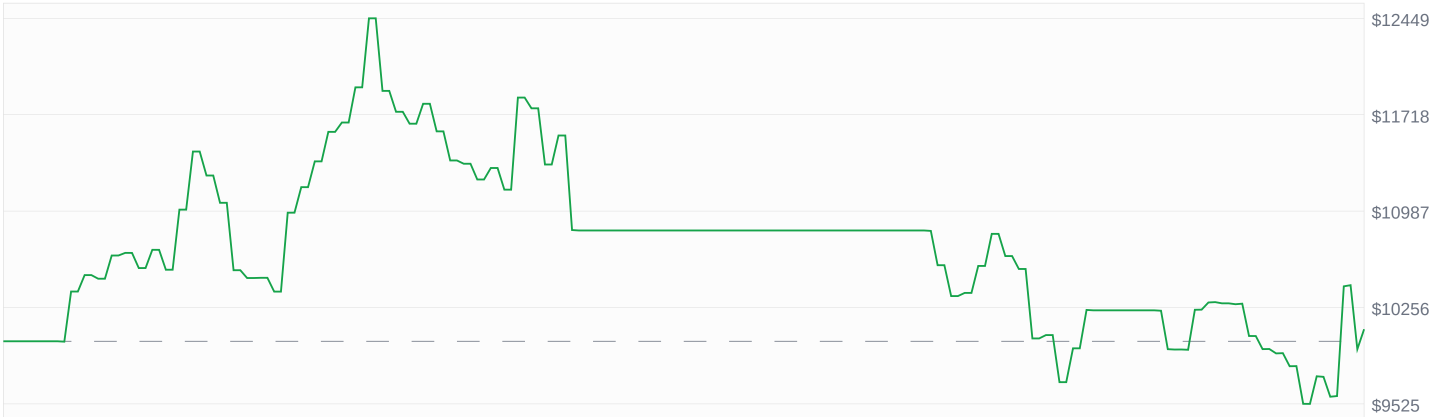
BACKTEST REPORT

Backtest #50959 · NVDA · EVO_GG1RSISNIP_v241

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_v241 backtest on NVDA showed minimal profitability with a mere +0.88% ROI and a Sharpe ratio of 0.17, indicating weak risk-adjusted returns. Statistical significance is absent given only three executed trades, making the 33.3% win rate and 23.49% maximum drawdown unreliable noise rather than signal. The strategy likely suffered from overfitting or parameter instability on this specific ticker, failing to capture meaningful alpha during the simulation period. We must expand the sample size by testing on higher liquidity equities or widening the time horizon to validate robustness. Proceed with parameter optimization or discard the strategy in favor of one with statistically significant performance metrics.

ADDITIONAL METRICS

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

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