LATINOS TRADING

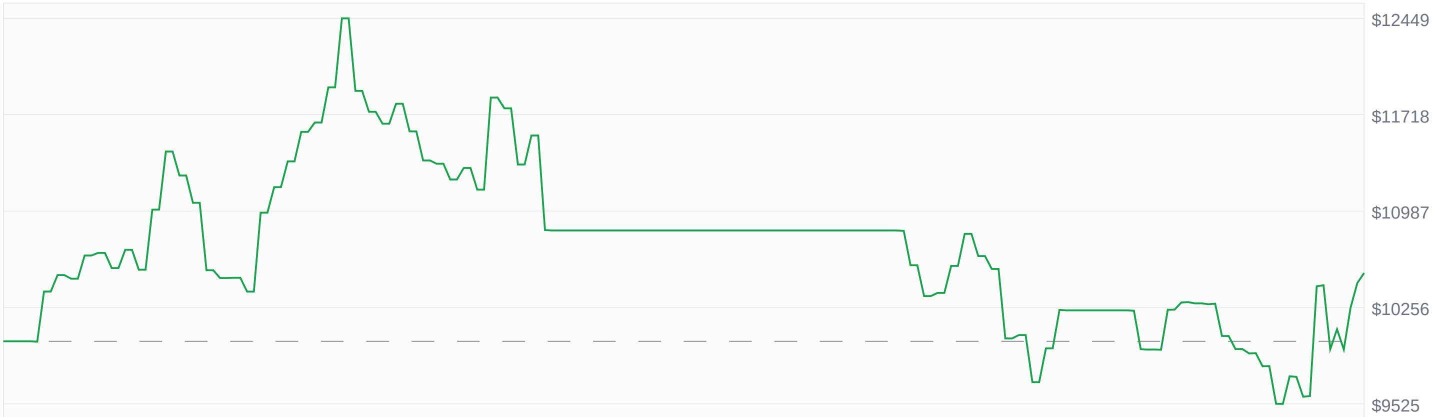
BACKTEST REPORT

Backtest #57106 · NVDA · EVO_GG1RSISNIP_v246

ROI	Sharpe	Win Rate	Max Drawdown
+5.14%	0.37	66.7%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v246 strategy on NVDA generated a modest 5.14% return with a 66.7% win rate, yet the 23.49% maximum drawdown reveals excessive volatility relative to the small sample size of only three trades. A Sharpe ratio of 0.37 indicates poor risk-adjusted returns, suggesting the signal logic lacks robustness for live deployment given the high uncertainty inherent in such limited data. To validate the approach, a re-run of the backtest with a 20% random walk dataset or a longer historical window is necessary to assess statistical significance and stability. Until the strategy demonstrates a Sharpe ratio above 1.0 and a lower drawdown profile, capital allocation should remain conservative or be directed to assets with more proven

ADDITIONAL METRICS

CAGR	**5.14%**
Sortino Ratio	**0.32**
Turnover	**6.27x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10517.59**