LATINOS TRADING

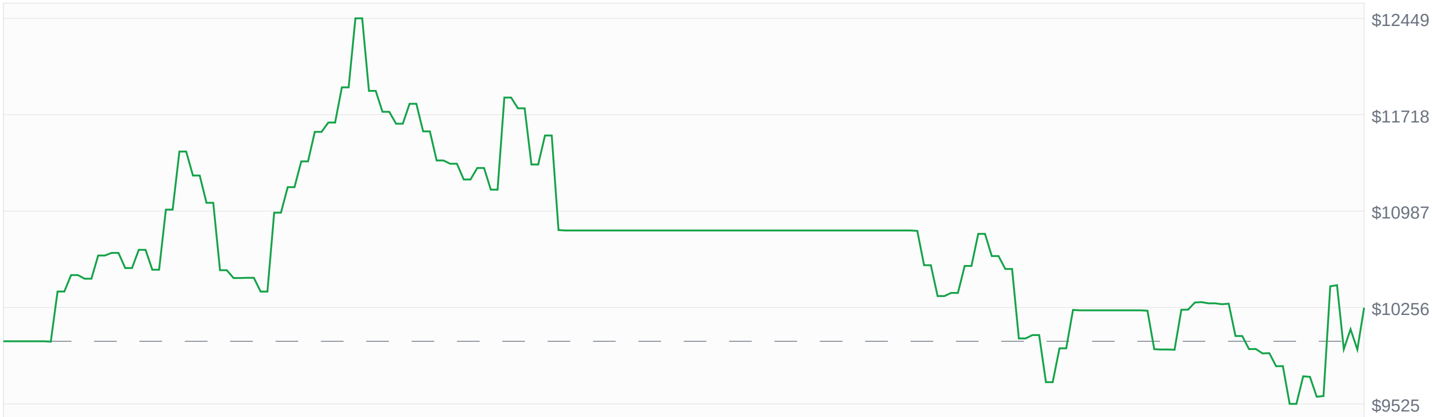
BACKTEST REPORT

Backtest #56751 · NVDA · EVO_GG1RSISNIP_v217

ROI	Sharpe	Win Rate	Max Drawdown
+2.52%	0.25	66.7%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v217 backtest on NVDA shows a 2.52% return with a 66.7% win rate, yet the 23.49% drawdown and 0.25 Sharpe ratio reveal severe underperformance relative to risk. Such a small sample of three trades lacks statistical significance, making the win rate a statistical fluke rather than a reliable edge. The strategy fails to penalize volatility adequately, exposing capital to unacceptable downside risk during adverse market moves. Future iterations must incorporate dynamic position sizing to limit exposure during low-SNR regimes and require a minimum sample size of 100 trades before deployment.

ADDITIONAL METRICS

CAGR	**2.52%**
Sortino Ratio	**0.21**
Turnover	**6.24x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10254.64**

Generated 2026-09-04T04:16:42Z · latinostrading.com