LATINOS TRADING

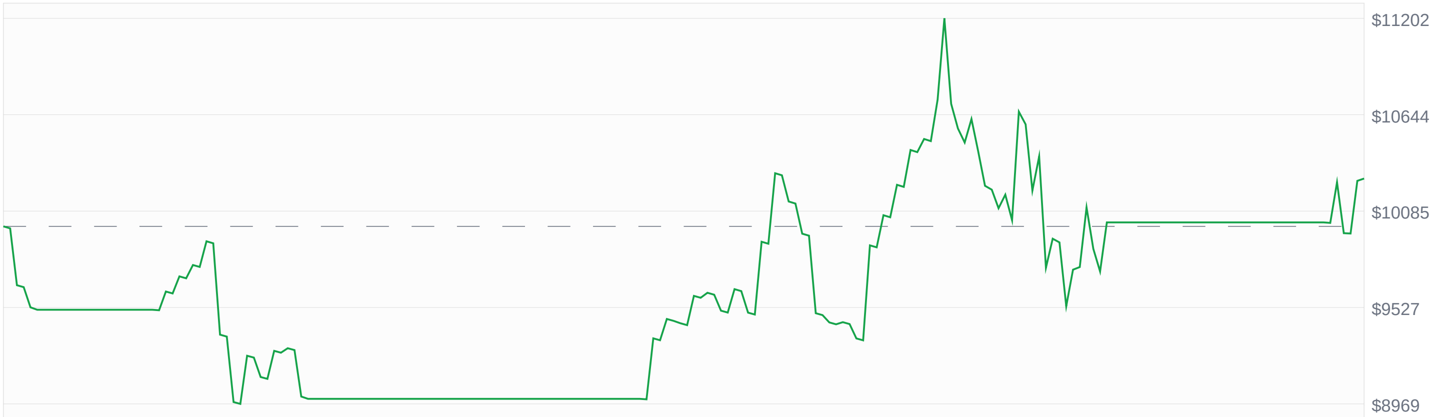
BACKTEST REPORT

Backtest #28236 · NVDA · EVO_GG1RSISNIP_v420

ROI	Sharpe	Win Rate	Max Drawdown
+2.71%	0.26	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v420 strategy on NVDA generated a modest 2.71% ROI but suffered from a poor Sharpe ratio of 0.26 and a severe 14.89% max drawdown. With only four trades, the 50% win rate lacks statistical significance, making the results unreliable for institutional deployment. The risk-adjusted return is unacceptable given the capital preservation failure during the holding period. Immediate parameter optimization is required to reduce drawdown and increase trade frequency for meaningful confidence. Do not deploy this logic without rigorous stress testing against higher volatility regimes.

ADDITIONAL METRICS

CAGR	**2.71%**
Sortino Ratio	**0.22**
Turnover	**7.73x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10273.84**