LATINOS TRADING

BACKTEST REPORT

Backtest #32767 · NVDA · EVO_GG1RSISNIP_v348

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v348 strategy on NVDA generated a modest 4.67% return but suffered a 14.89% drawdown with a Sharpe ratio of 0.36, indicating weak risk-adjusted performance. The 25% win rate across only four trades provides statistically insignificant evidence of edge, making the profitability highly susceptible to outlier noise. This low trade count prevents reliable parameter optimization and suggests the signal logic is too reactive for current market volatility. We must increase sample size via broader timeframe testing or filter conditions to validate if this alpha is robust or merely a fluke.

ADDITIONAL METRICS

CAGR	**4.67%**
Sortino Ratio	**0.31**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10469.68**

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