LATINOS TRADING

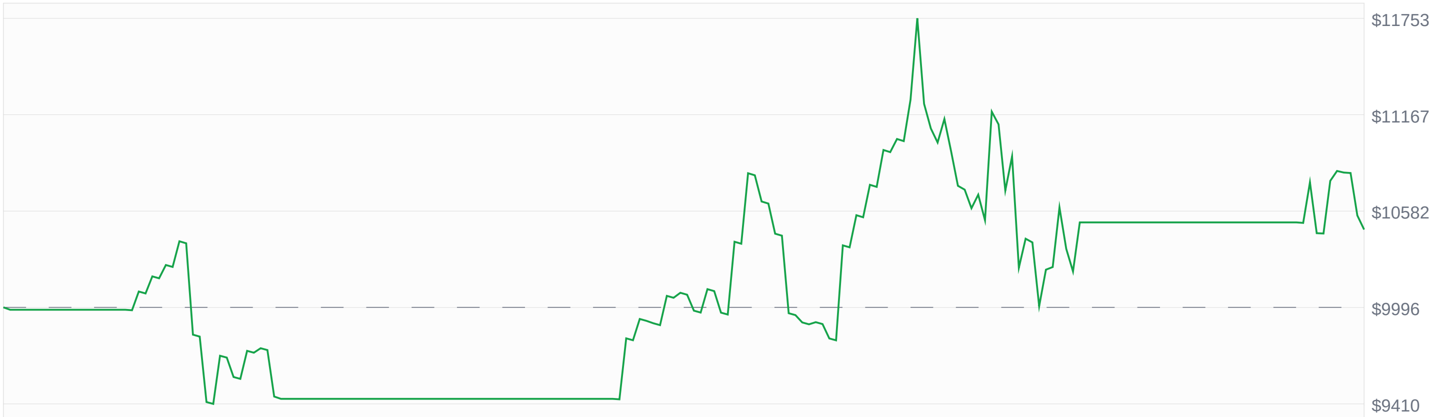
BACKTEST REPORT

Backtest #33192 · NVDA · EVO_GG1RSISNIP_v209

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_v209 strategy on NVDA generated a modest +4.67% ROI but suffered from a severe 14.89% drawdown and a critically low 0.36 Sharpe ratio, indicating poor risk-adjusted returns. With only four trades executed, the sample size is too small to establish statistical confidence, rendering the 25% win rate anecdotal rather than indicative of robust edge. While the strategy avoided total loss, the high volatility relative to gains suggests the entry logic is either overfitted or misaligned with current NVDA volatility regimes. We must expand the backtest window to capture more market regimes and reduce position sizing to mitigate exposure to single-trade drawdowns.

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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