LATINOS TRADING

BACKTEST REPORT

Backtest #34239 · NVDA · EVO_GG1RSISNIP_v1621

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_v1621 backtest on NVDA yielded a marginal +4.67% ROI with a Sharpe ratio of 0.36, indicating poor risk-adjusted returns. A 25% win rate and a significant 14.89% drawdown over only four trades suggest the strategy lacks statistical robustness and suffers from high volatility. This sample size is insufficient to confirm any alpha, rendering the results statistically unreliable and prone to overfitting. We must expand the lookback period or adjust entry filters to improve trade frequency and signal quality before deployment.

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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