LATINOS TRADING

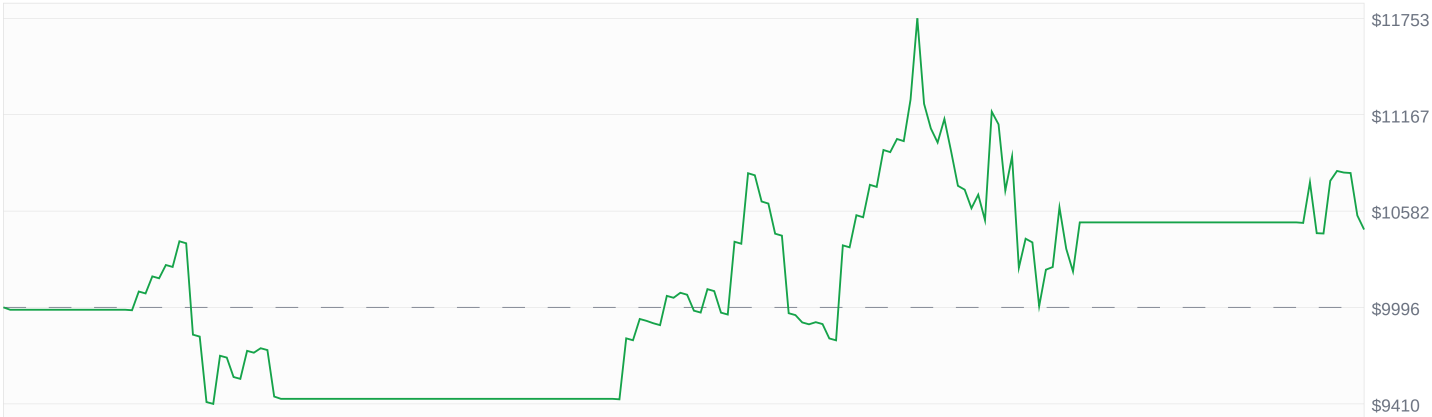
BACKTEST REPORT

Backtest #34894 · NVDA · EVO_GG1RSISNIP_v1163

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_v1163 strategy on NVDA delivered a nominal +4.67% ROI but suffers from a dangerously low Sharpe ratio of 0.36 and a severe 25% win rate, indicating poor risk-adjusted returns. With only four trades executed, the sample size is statistically insignificant, rendering the maximum drawdown of -14.89% and overall performance unreliable for institutional adoption. The data suggests the entry logic fails to capture sufficient upside to compensate for volatility, likely due to narrow parameter settings or lack of trend confirmation. Before redeployment, we must expand the lookback period to generate a robust dataset and retest with tighter stop-losses to protect capital. This approach will validate whether the strategy can

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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