LATINOS TRADING

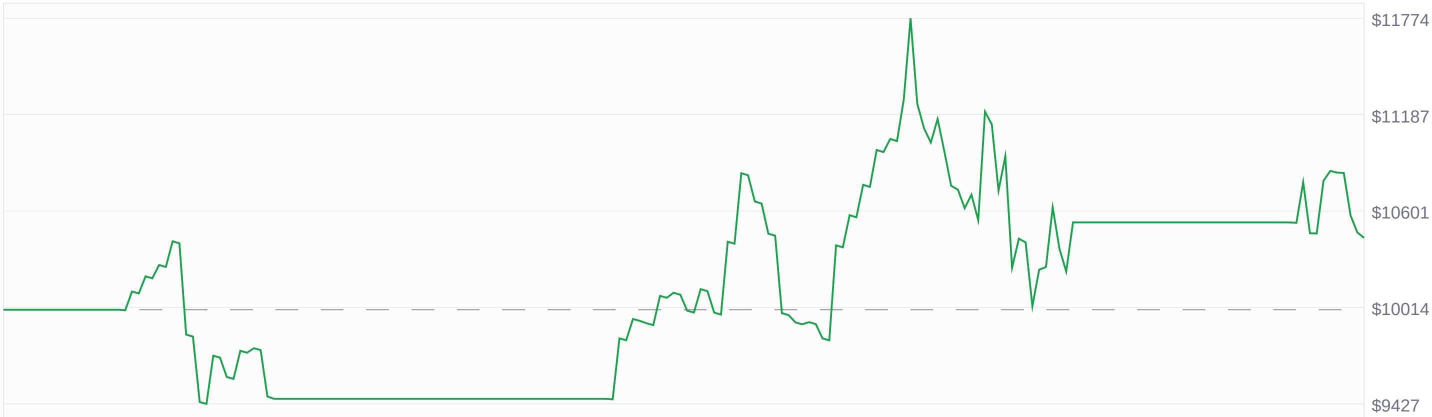
BACKTEST REPORT

Backtest #35454 · NVDA · EVO_GG1RSISNIP_v368

ROI	Sharpe	Win Rate	Max Drawdown
+4.34%	0.34	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v368 strategy on NVDA generated a modest +4.34% return with a dangerously low win rate of 33.3% and a sharp drawdown of 14.89%, indicating poor risk-adjusted performance and likely overfitting to a very small sample. With only three executed trades, the observed metrics lack statistical significance, rendering the Sharpe ratio of 0.34 unreliable for guiding live deployment. The strategy clearly struggles with volatility management, as evidenced by the disproportionate loss magnitude relative to gains. We must increase the backtest horizon to capture multiple market cycles before concluding the logic is flawed. Next, run a parameter sensitivity analysis to identify more robust entry thresholds that filter out low-probability

ADDITIONAL METRICS

CAGR	**4.34%**
Sortino Ratio	**0.30**
Turnover	**6.04x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10437.20**

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