LATINOS TRADING

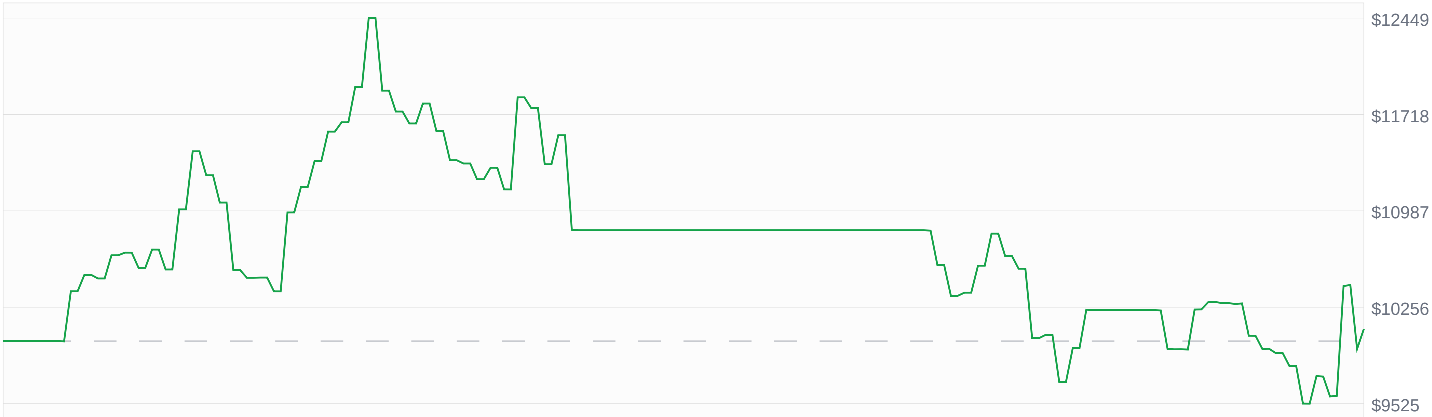
BACKTEST REPORT

Backtest #50812 · NVDA · EVO_GG1RSISNIP_v217

ROI	Sharpe	Win Rate	Max Drawdown
+0.88%	0.17	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v217 strategy on NVDA generated minimal positive returns with a negligible Sharpe ratio of 0.17, indicating poor risk-adjusted performance. A win rate of 33.3% alongside a 23.49% maximum drawdown suggests the entry logic fails to capture momentum while exposing significant capital to volatility. With only three trades executed, the statistical sample size is insufficient to validate the edge or rule out random noise. The strategy likely suffers from overfitting or misaligned parameters that fail to account for NVDA's current volatility regime. We must recalibrate entry thresholds based on recent order flow or discard the approach in favor of a trend-following alternative.

ADDITIONAL METRICS

CAGR	**0.88%**
Sortino Ratio	**0.14**
Turnover	**6.22x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10091.30**

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