LATINOS TRADING

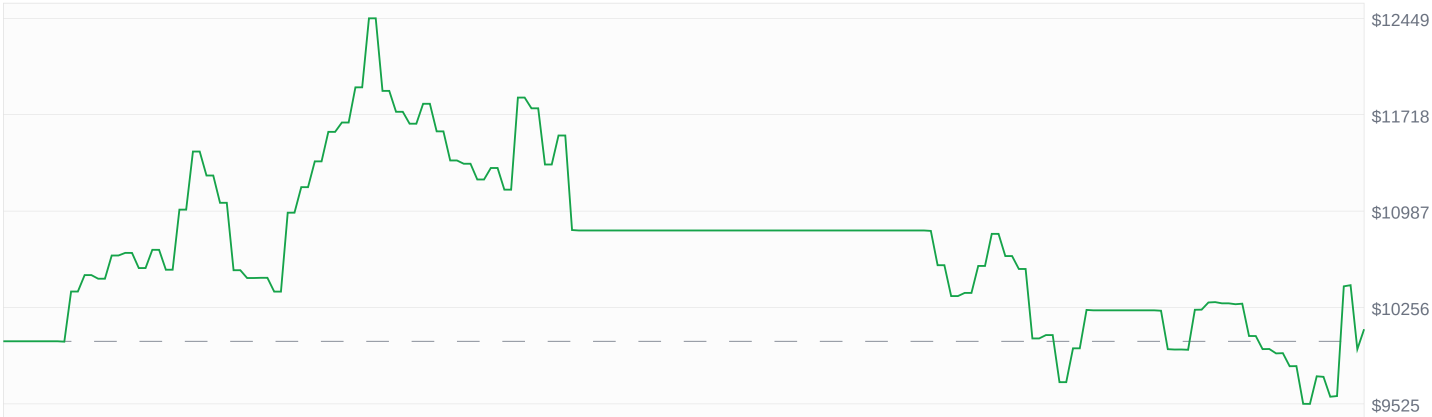
BACKTEST REPORT

Backtest #51378 · NVDA · EVO_GG1RSISNIP_v914

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_v914 strategy on NVDA generated a marginal +0.88% return despite a Sharpe ratio of 0.17, indicating poor risk-adjusted performance. With only three trades executed, the sample size is statistically insignificant, rendering the 33.3% win rate and 23.49% drawdown unreliable indicators of future behavior. The limited trade count suggests the entry logic failed to identify sufficient opportunities within the tested period, likely due to overfitting or overly restrictive filters. Future iterations must broaden the lookback window or adjust volatility thresholds to generate a more robust dataset before deployment. A rigorous walk-forward analysis on a longer timeframe is the necessary next step to validate the

ADDITIONAL METRICS

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

Generated 2026-09-01T20:14:09Z · latinostrading.com