LATINOS TRADING

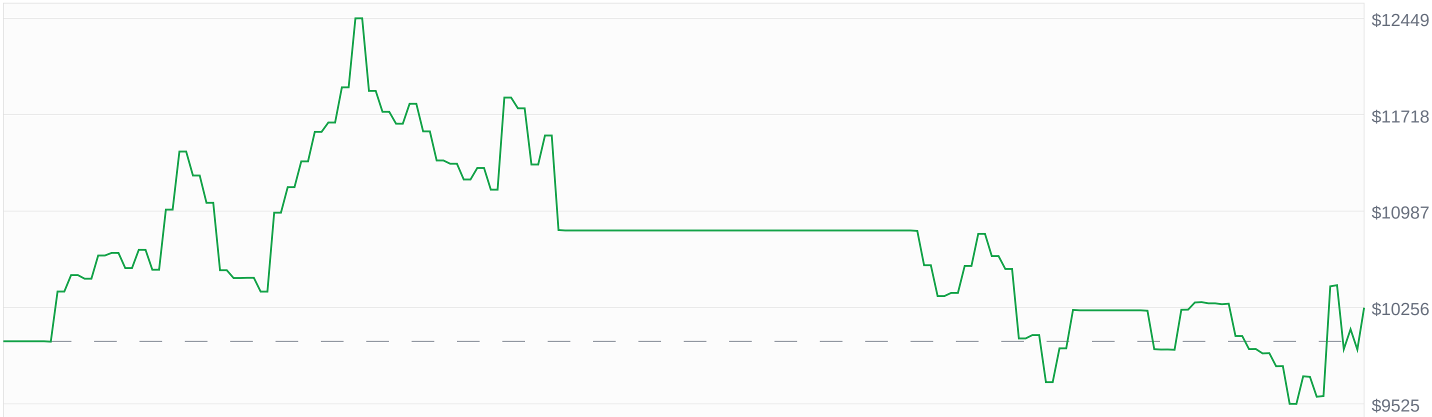
BACKTEST REPORT

Backtest #56866 · NVDA · EVO_GG1RSISNIP_v246

ROI	Sharpe	Win Rate	Max Drawdown
+2.52%	0.25	66.7%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v246 backtest on NVDA shows a 2.52% gain, but the 23.49% drawdown and 0.25 Sharpe ratio reveal excessive volatility relative to returns. With only three trades, the 66.7% win rate lacks statistical significance and likely reflects random noise rather than robust alpha generation. The strategy appears overfitted to a single price swing, failing to generalize across different market regimes. Immediate next steps involve stress-testing the logic on broader datasets and reducing position sizing to mitigate tail risk before any live deployment.

ADDITIONAL METRICS

CAGR	**2.52%**
Sortino Ratio	**0.21**
Turnover	**6.24x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10254.64**

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