

LATINOS TRADING

BACKTEST REPORT

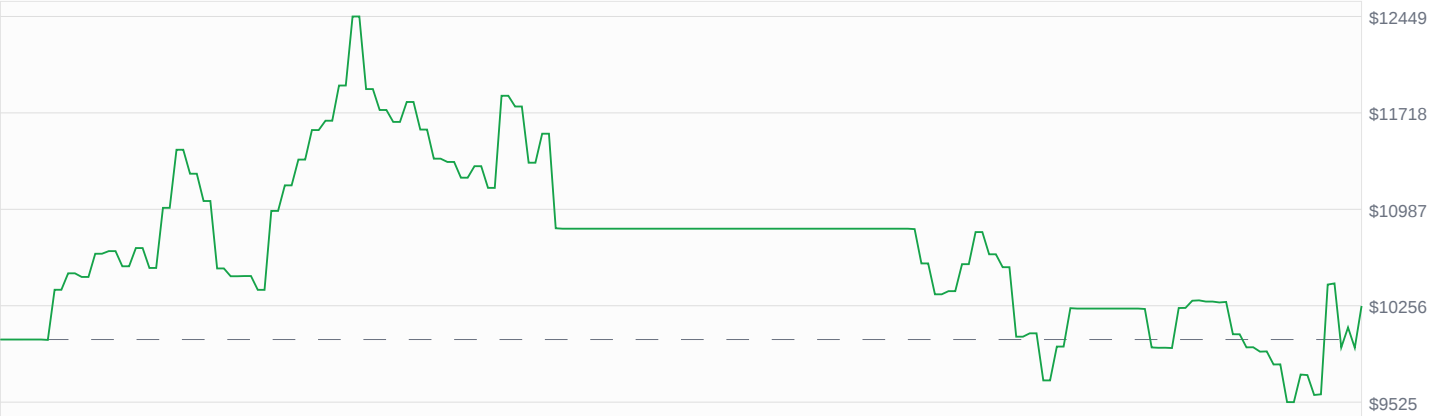


Backtest #56866 · NVDA · EVO_GG1RSISNIP_v246

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