

LATINOS TRADING

BACKTEST REPORT

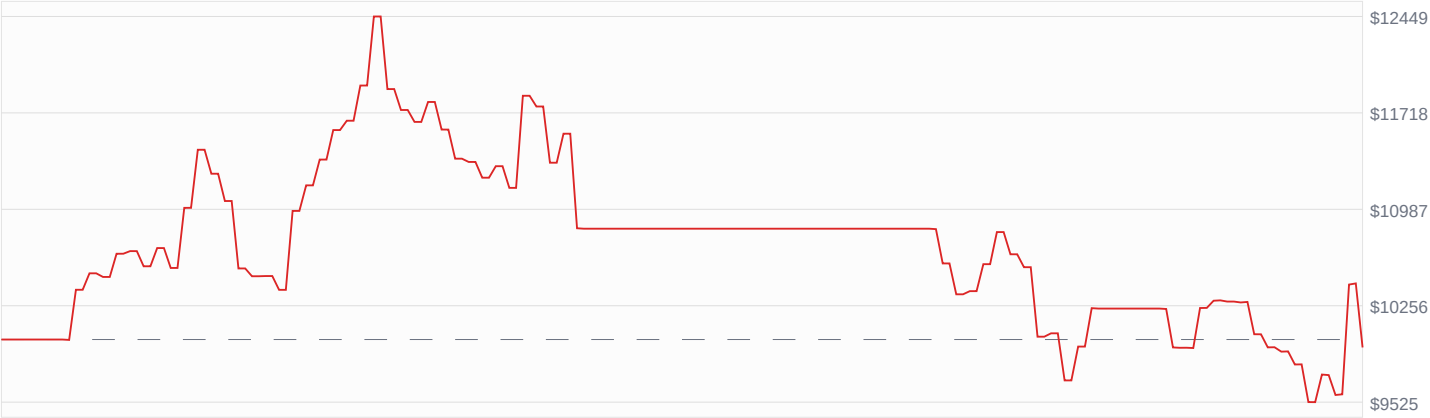


Backtest #47848 · NVDA · EVO_GG1RSISNIP_v917

ROI	Sharpe	Win Rate	Max Drawdown
-0.63%	0.09	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v917 strategy on NVDA failed to capture alpha, delivering a -0.63% ROI with a Sharpe ratio of 0.09. A mere 3 trades and a 23.49% maximum drawdown indicate insufficient sample size to validate the logic statistically. The 33.3% win rate suggests the entry signals lack robustness in the current volatility regime. We must widen the lookback period or filter by volume to avoid overfitting to noise.

ADDITIONAL METRICS

CAGR	-0.63%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9939.83