LATINOS TRADING

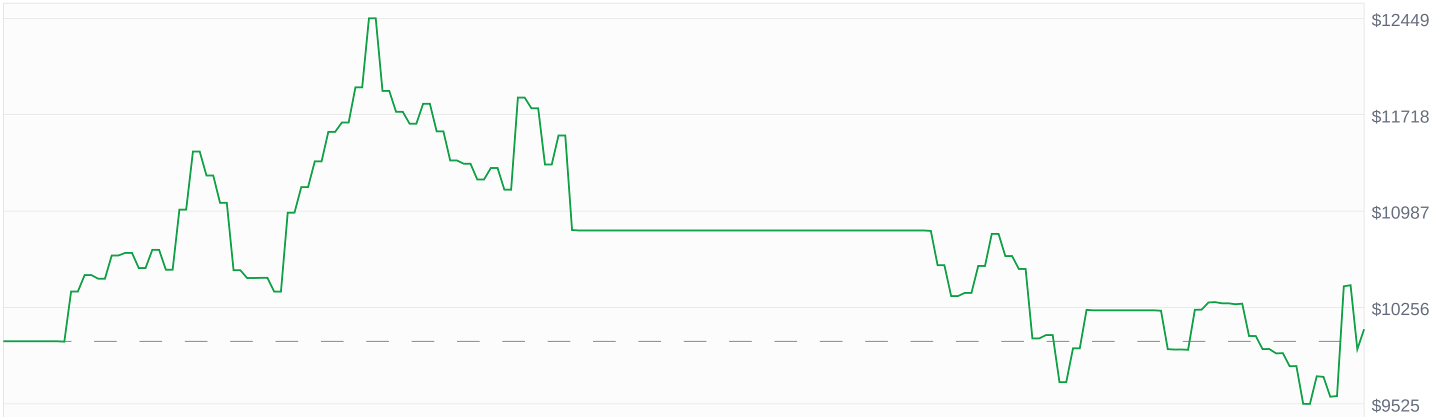
BACKTEST REPORT

Backtest #51191 · NVDA · EVO_GG1RSISNIP_v1605

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_v1605 strategy on NVDA yielded a marginal +0.88% ROI with a Sharpe ratio of 0.17, indicating negligible risk-adjusted returns. With only three trades executed, the sample size is too small to support any statistical confidence in the 33.3% win rate or the observed 23.49% maximum drawdown. The strategy failed to capture meaningful alpha during this period, likely due to parameters misaligned with current market volatility. I recommend stress-testing the entry logic against higher-frequency data to isolate whether the poor performance stems from execution noise or flawed signal generation.

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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