LATINOS TRADING

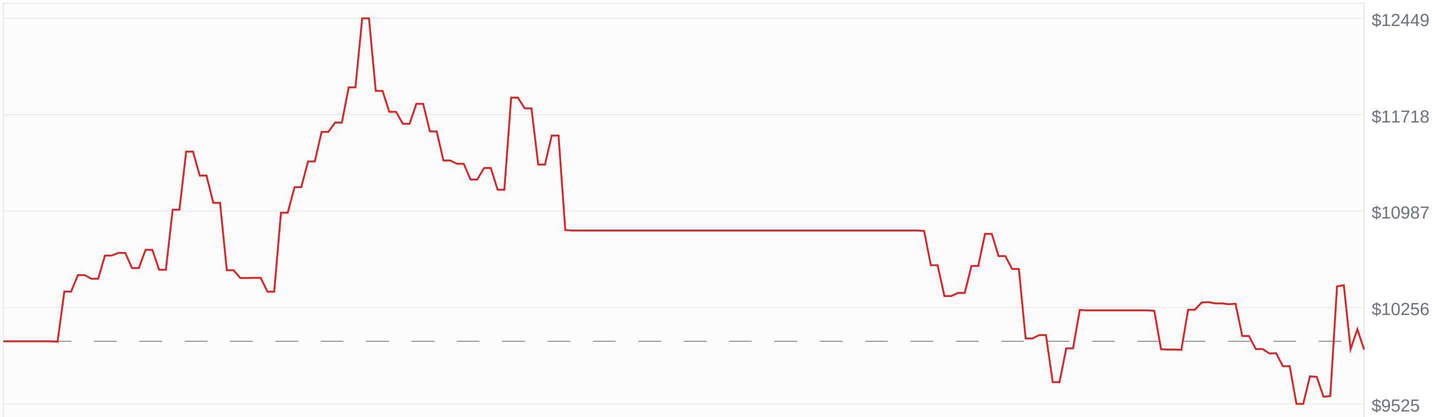
BACKTEST REPORT

Backtest #52971 · NVDA · EVO_GG1RSISNIP_v1420

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1420 backtest on NVDA produced statistically insignificant results due to only three trades, rendering the negative ROI and low Sharpe ratio unreliable indicators. A 23.49% drawdown suggests excessive volatility exposure, while the 33.3% win rate indicates a lack of edge in the current market regime. The strategy failed to capture the asset's momentum effectively, likely due to misaligned entry filters or overly tight stop-loss parameters. Next, we should expand the sample size with a broader backtest across multiple market cycles or adjust the signal logic to reduce trade frequency.

ADDITIONAL METRICS

CAGR	**-0.66%**
Sortino Ratio	**0.08**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9937.32**

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