LATINOS TRADING

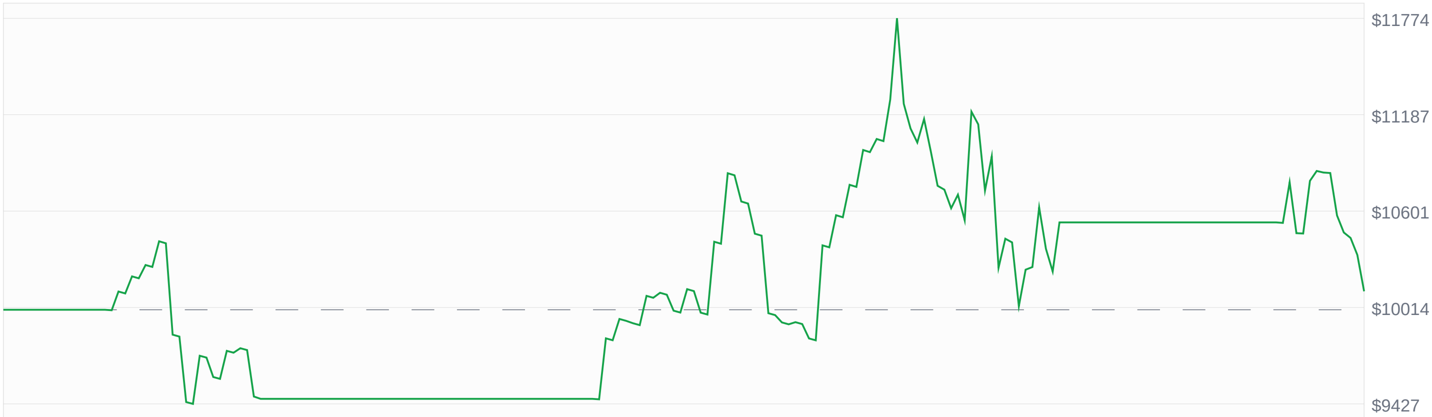
BACKTEST REPORT

Backtest #36354 · NVDA · EVO_GG1RSISNIP_v258

ROI	Sharpe	Win Rate	Max Drawdown
+1.09%	0.18	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v258 strategy on NVDA shows a +1.09% ROI but suffers from a critically low Sharpe ratio of 0.18 and a 14.89% max drawdown, indicating poor risk-adjusted returns. With only three trades executed, the results lack statistical significance, making the 33.3% win rate unreliable for live deployment. The strategy appears to fail during high-volatility NVDA swings, generating large losses that outweigh the few winning signals. We must expand the sample size by running a longer historical backtest or adjusting entry filters before considering live allocation.

ADDITIONAL METRICS

CAGR	**1.09%**
Sortino Ratio	**0.15**
Turnover	**6.01x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10112.38**

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