LATINOS TRADING

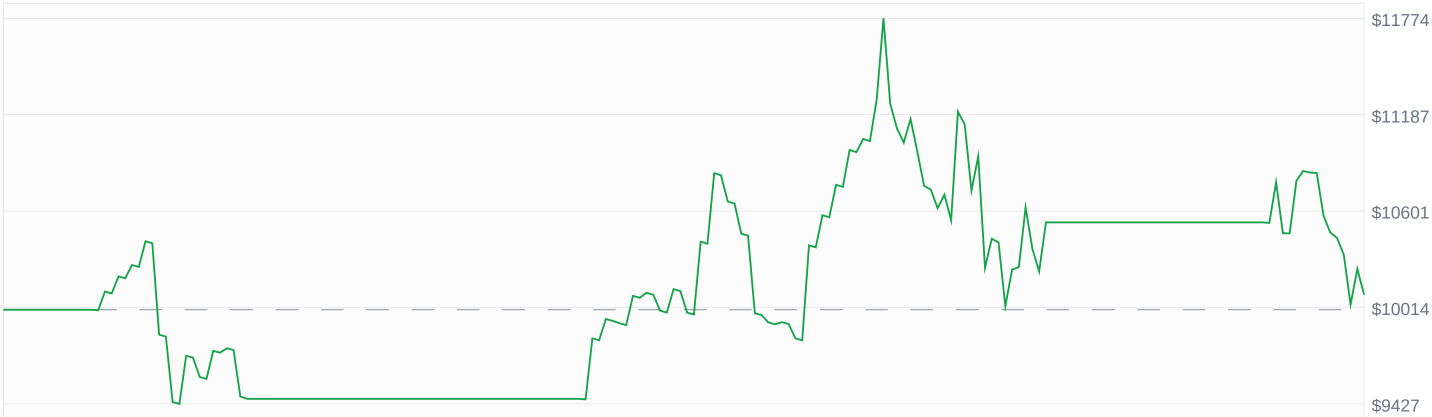
BACKTEST REPORT

Backtest #36726 · NVDA · EVO_GG1RSISNIP_v368

ROI	Sharpe	Win Rate	Max Drawdown
+0.89%	0.17	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v368 backtest on NVDA shows minimal profitability with an ROI of +0.89% and a concerning Sharpe ratio of 0.17, indicating poor risk-adjusted returns. A win rate of 33.3% paired with a maximum drawdown of 14.89% suggests the strategy struggled significantly, likely due to low-frequency signals on the high-volatility semiconductor stock. Statistical confidence is negligible because only three trades occurred, rendering the performance metrics unreliable for live deployment. The primary issue appears to be insufficient trade frequency to smooth out volatility rather than flawed logic. Immediate next steps involve either reducing the time interval to capture more alpha or simplifying entry criteria to avoid deep drawdowns.

ADDITIONAL METRICS

CAGR	**0.89%**
Sortino Ratio	**0.15**
Turnover	**6.01x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10091.92**