

LATINOS TRADING

BACKTEST REPORT



Backtest #47114 · NVDA · EVO_GG1RSISNIP_v1605

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_v1605 strategy on NVDA underperformed significantly, generating a negative ROI of -0.63% with a minuscule Sharpe ratio of 0.09. The strategy's inability to navigate recent volatility is evidenced by a severe 23.49% maximum drawdown across only three trades. This sample size is statistically insufficient to confirm any signal reliability, rendering the low 33.3% win rate largely noise. A more robust evaluation requires expanding the lookback period to capture broader market regimes before committing live capital.

ADDITIONAL METRICS

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