LATINOS TRADING

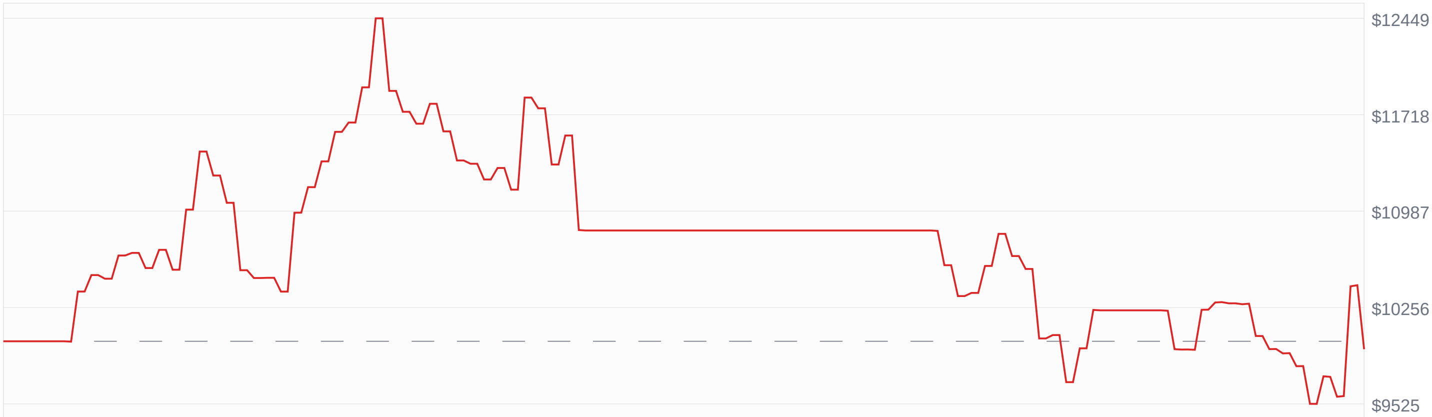
BACKTEST REPORT

Backtest #47849 · NVDA · EVO_GG1RSISNIP_v917

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_GG1RSINIP_v917 backtest on NVDA failed materially, delivering a -0.63% ROI and a 23.49% maximum drawdown. The 33.3% win rate and 0.09 Sharpe ratio indicate a strategy that loses more often than it wins with negligible risk-adjusted returns. Statistical confidence is nonexistent due to only three total trades, rendering the equity curve unrepresentative of live market behavior. The core issue likely stems from a mismatch between the signal logic and NVDA's current volatility regime or lack of proper volatility scaling. The immediate next step is to increase the simulation timeframe or add a volatility filter to reduce false signals before re-running the simulation.

ADDITIONAL METRICS

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

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