LATINOS TRADING

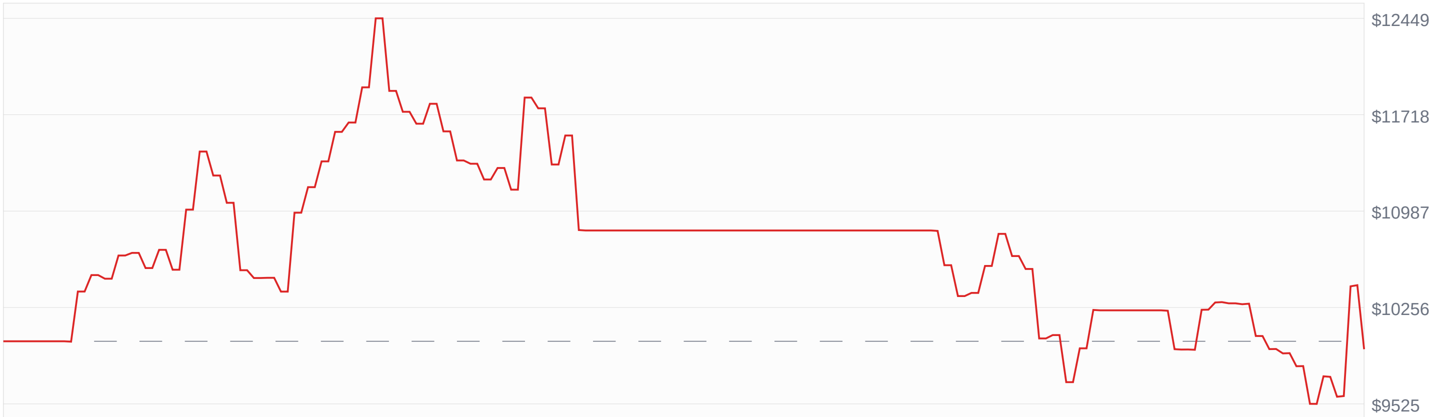
BACKTEST REPORT

Backtest #38532 · 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 yielded a negligible -0.63% return and a dismal 0.09 Sharpe ratio, driven by an extremely low win rate of 33.3% across just three executed trades. A maximum drawdown of 23.49% indicates significant volatility exposure that is not statistically significant given the minimal sample size. The data suggests the current signal logic fails to capture meaningful alpha in this specific market regime without generating sufficient trade frequency. We must expand the backtest horizon or refine entry filters to validate whether this underperformance is a temporary anomaly or a structural flaw.

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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