LATINOS TRADING

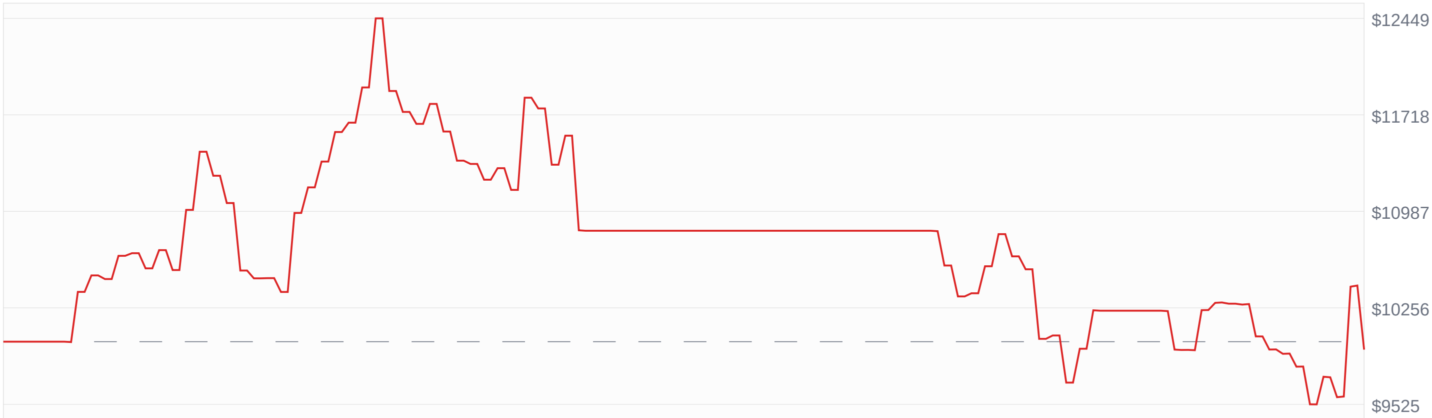
BACKTEST REPORT

Backtest #39050 · NVDA · EVO_GG1RSISNIP_v974

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_v974 backtest on NVDA underperforms with a negative 0.63% ROI and a meager 0.09 Sharpe ratio, indicating a strategy that fails to capture alpha while exposing capital to significant 23.49% drawdown. The critical failure lies in the sample size of only three trades, which renders the 33.3% win rate statistically meaningless and prone to high variance rather than reflecting genuine edge. Consequently, the observed performance cannot be generalized to future market conditions due to insufficient data points to validate the signal logic. The next step is to run a deeper parameter optimization or adjust entry filters to increase trade frequency and improve statistical significance.

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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