LATINOS TRADING

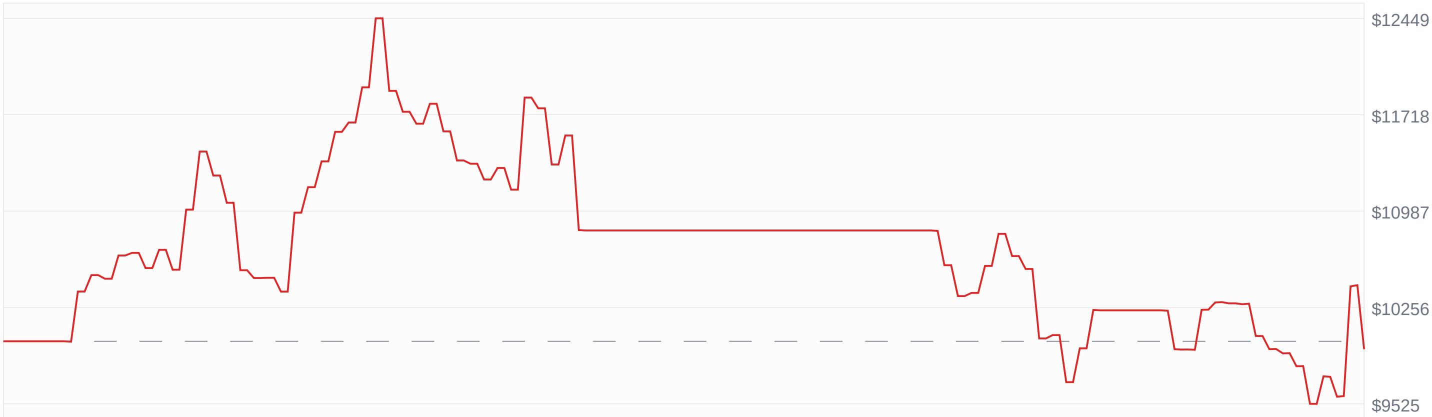
BACKTEST REPORT

Backtest #43177 · NVDA · EVO_GG1RSISNIP_v1583

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_v1583 strategy on NVDA failed to generate alpha, returning a negative 0.63 percent ROI with a negligible Sharpe ratio of 0.09. A 33.3 percent win rate paired with a severe 23.49 percent max drawdown indicates poor risk management and high volatility exposure. With only three total trades, the sample size is statistically insignificant, rendering the results unreliable for performance validation. The primary failure lies in the entry logic triggering during adverse price action rather than confirming trends. The immediate next step is to expand the backtesting window to at least one hundred trades to establish a robust statistical baseline before further optimization.

ADDITIONAL METRICS

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