LATINOS TRADING

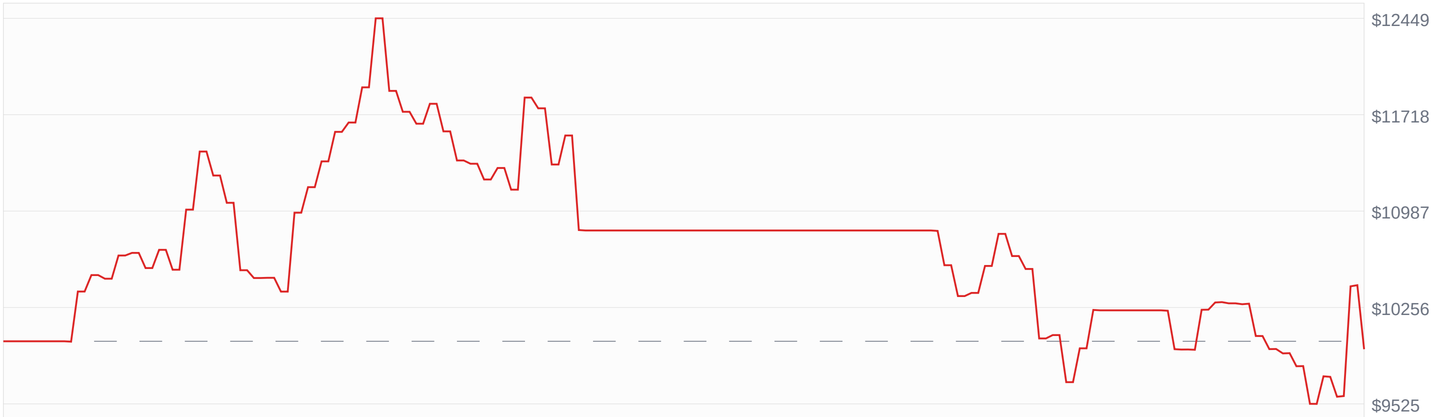
BACKTEST REPORT

Backtest #46686 · NVDA · EVO_GG1RSISNIP_v14

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_v14 strategy on NVDA failed to generate alpha, posting a -0.63% ROI with a negligible Sharpe ratio of 0.09. The 33.3% win rate across only 3 trades indicates severe statistical insignificance, rendering the max drawdown of 23.49% unrepresentative of true risk. Such a sparse sample size precludes any confident inference about the strategy's future performance or robustness. The primary issue lies in the signal generation logic, likely misaligned with current market volatility. Immediate next steps involve expanding the backtest window and adjusting entry filters to increase trade frequency before live deployment.

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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