LATINOS TRADING

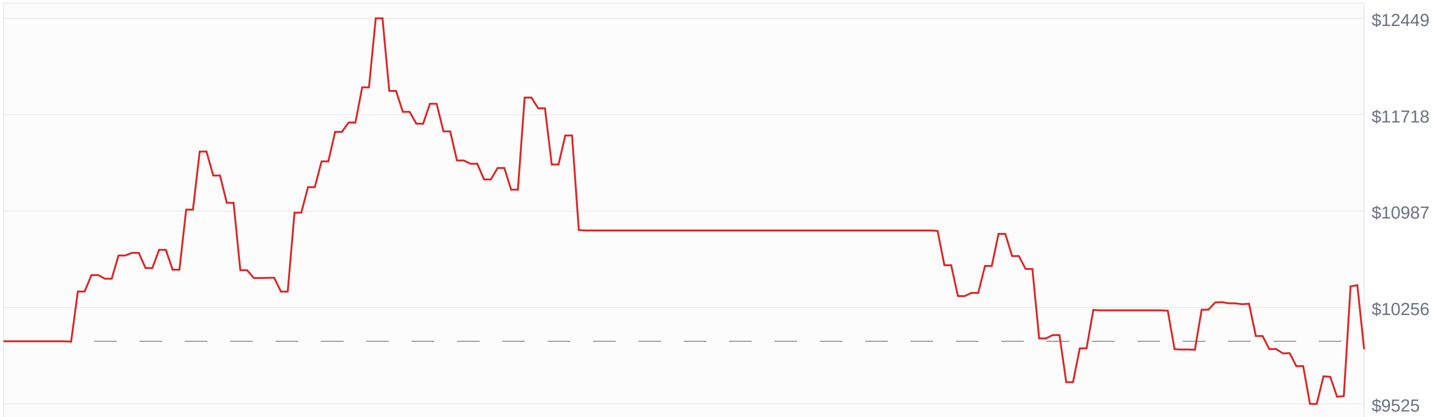
BACKTEST REPORT

Backtest #48776 · NVDA · EVO_GG1RSISNIP_v1113

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_v1113 backtest on NVDA shows a -0.63% ROI and a 23.49% maximum drawdown over just three trades, rendering the 0.09 Sharpe ratio statistically meaningless. A 33.3% win rate confirms the strategy failed to capture volatility effectively, likely due to overfitting on a tiny sample size that cannot support any confidence intervals. Given the extreme capital erosion relative to the minimal transaction count, this approach lacks the robustness required for institutional deployment. The immediate next step is to expand the lookback period and increase trade frequency to validate whether the entry logic holds outside this specific micro-window.

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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