LATINOS TRADING

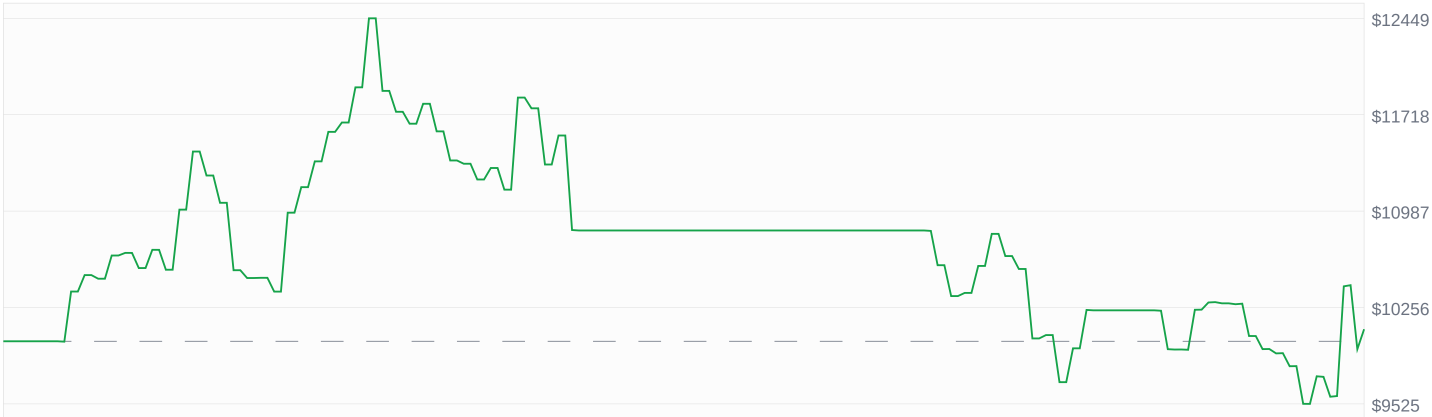
BACKTEST REPORT

Backtest #50901 · NVDA · EVO_GG1RSISNIP_v86

ROI	Sharpe	Win Rate	Max Drawdown
+0.88%	0.17	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v86 backtest on NVDA underperformed with a negligible +0.88% ROI and a dangerously low Sharpe ratio of 0.17, while suffering a 23.49% maximum drawdown. With only three executed trades, the statistical sample size is insufficient to validate the strategy's robustness or alpha generation. A 33.3% win rate combined with significant loss exposure indicates a high-risk profile that fails institutional risk-adjusted return thresholds. We must expand the testing universe to higher-frequency intervals or adjust entry filters to improve trade frequency before deployment. The strategy requires re-optimization to address the critical lack of consistency and capital preservation mechanisms.

ADDITIONAL METRICS

CAGR	**0.88%**
Sortino Ratio	**0.14**
Turnover	**6.22x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10091.30**

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