LATINOS TRADING

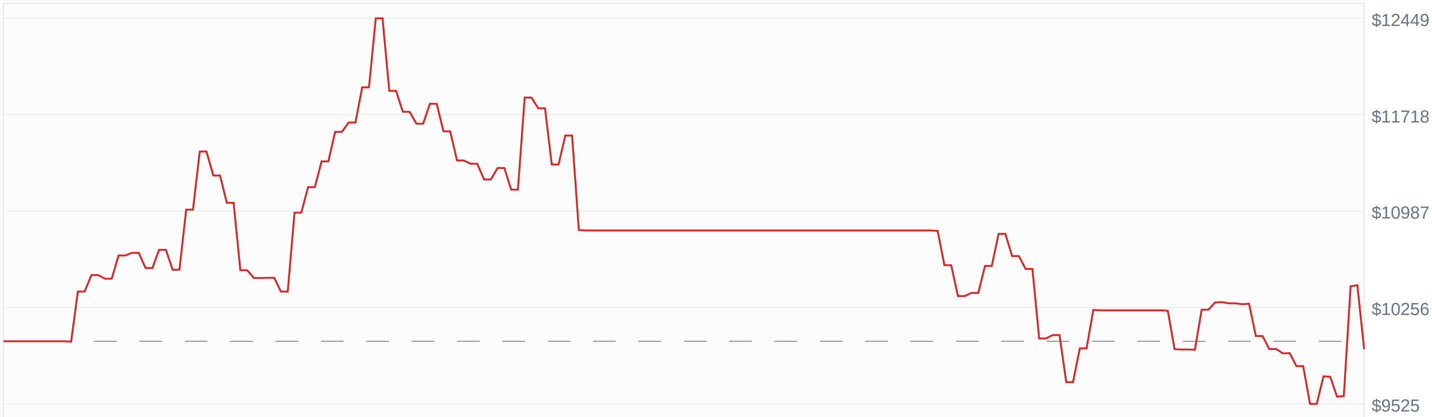
BACKTEST REPORT

Backtest #47661 · NVDA · EVO_GG1RSISNIP_v1485

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_v1485 backtest on NVDA demonstrates severe underperformance with a negative ROI and a Sharpe ratio near zero, indicating the strategy lacks risk-adjusted return potential. A mere three trades and a 33% win rate are statistically insignificant, rendering the observed 23% drawdown an unreliable metric for live deployment. The sample size is too small to confirm strategy failure, though the loss of capital suggests the entry logic requires immediate recalibration. We must expand the sample by running a longer backtest or adjusting parameters to validate if the signal generation remains robust across different market conditions. No further execution should occur until the strategy shows consistent profitability over a statistically

ADDITIONAL METRICS

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