LATINOS TRADING

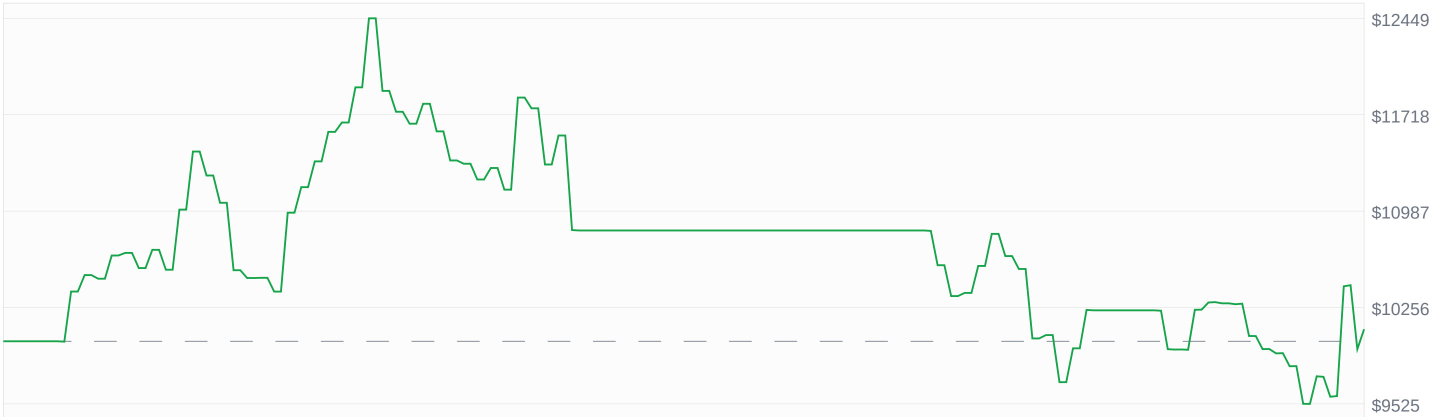
BACKTEST REPORT

Backtest #52003 · NVDA · EVO_GG1RSISNIP_v917

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_v917 strategy on NVDA failed to capture trend momentum, yielding a marginal 0.88% return with a Sharpe ratio of 0.17. A mere 3 trades over the simulated period renders the 33.3% win rate statistically insignificant and unreliable for production. The 23.49% maximum drawdown indicates severe exposure to whipsaw volatility without adequate stop-loss protection. Future iterations must incorporate volume confirmation filters to avoid low-probability setups. The next step is to run a walk-forward analysis on a larger dataset to validate edge before live deployment.

ADDITIONAL METRICS

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