LATINOS TRADING

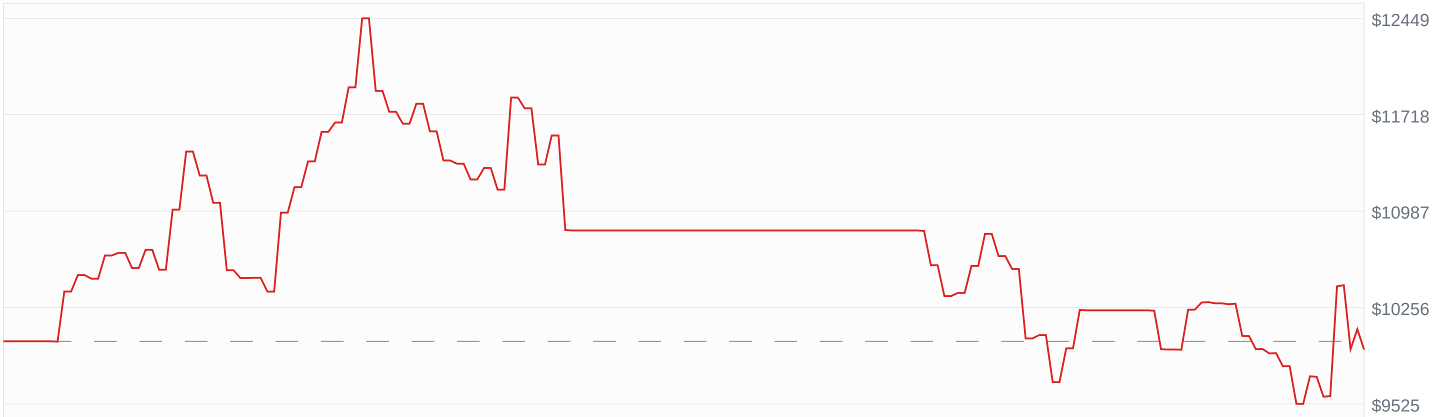
BACKTEST REPORT

Backtest #52168 · NVDA · EVO_GG1RSISNIP_v955

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v955 strategy failed on NVDA, delivering a negligible -0.66% ROI and a razor-thin Sharpe ratio of 0.09 due to excessive conservatism. With only three trades executed, the 33.3% win rate is statistically meaningless and offers no confidence in the model's predictive power. The maximum drawdown of 23.49% indicates significant risk exposure that was not adequately mitigated by the entry filters. Given this sample size, the strategy lacks robustness and requires immediate parameter optimization or exclusion from the active portfolio. The next step is to re-run a longer backtest on a different market regime to validate whether this poor performance is asset-specific or a fundamental strategy flaw.

ADDITIONAL METRICS

CAGR	**-0.66%**
Sortino Ratio	**0.08**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9937.32**