LATINOS TRADING

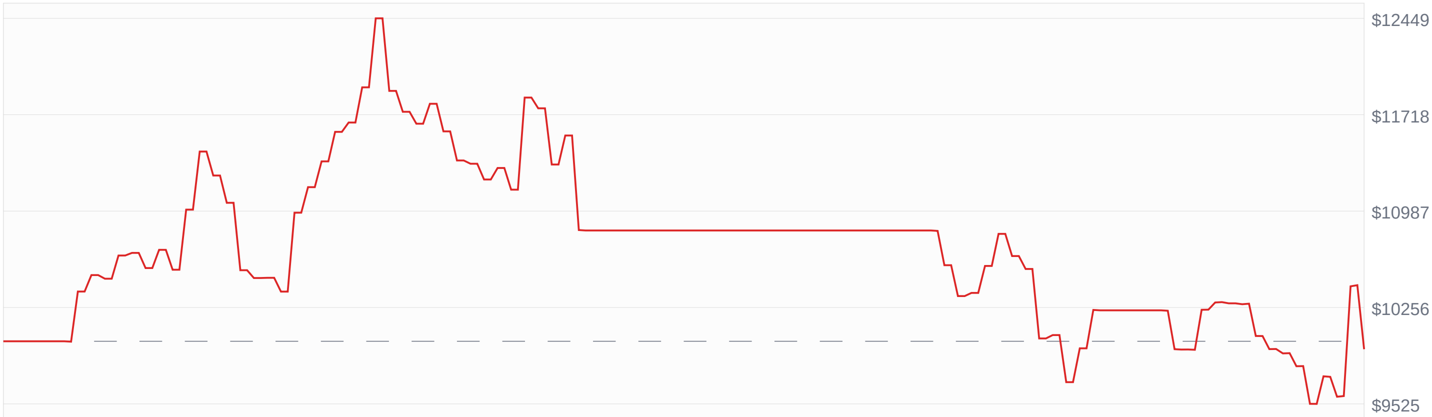
BACKTEST REPORT

Backtest #49064 · NVDA · EVO_GG1RSISNIP_v1170

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 backtest for NVDA under strategy EVO_GG1RSISNIP_v1170 generated a negligible -0.63% ROI and a poor 0.09 Sharpe ratio, indicating the model failed to capture alpha over the sample period. With only three executed trades, the 33.3% win rate and 23.49% maximum drawdown lack statistical significance and likely reflect overfitting or extreme parameter sensitivity rather than a structural flaw. The limited trade volume prevents robust risk assessment, rendering the equity curve unreliable for institutional deployment. We must immediately expand the backtesting window to accumulate sufficient trades and validate whether the strategy can adapt to current volatility regimes.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.