LATINOS TRADING

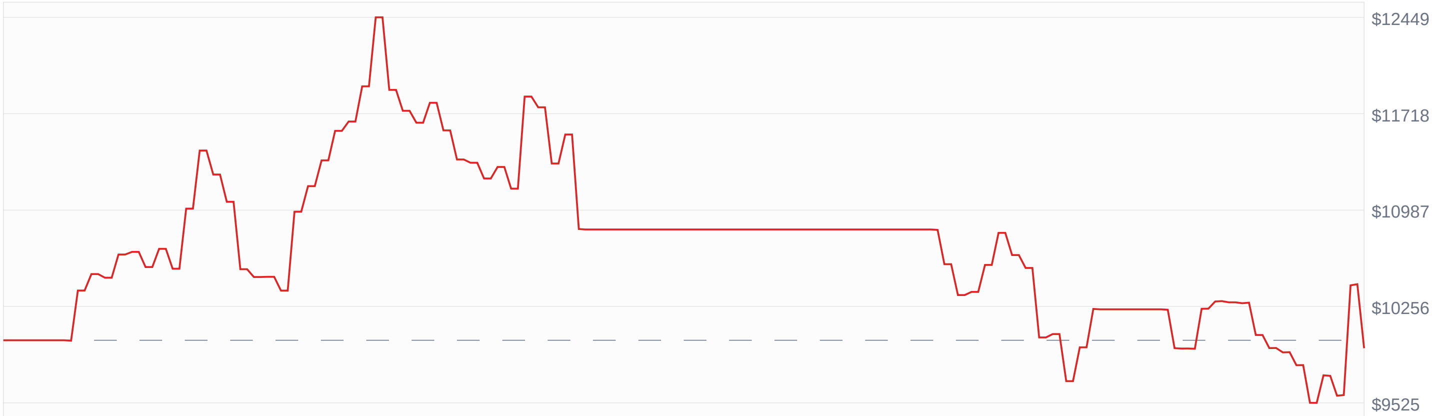
BACKTEST REPORT

Backtest #49732 · NVDA · EVO_GG1RSISNIP_v955

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_v955 strategy underperformed NVDA, delivering a -0.63% ROI and a negligible 0.09 Sharpe ratio that barely clears the risk-free rate. A dismal 33.3% win rate and a 23.49% maximum drawdown indicate severe vulnerability to volatility, exacerbated by a sample size of only three trades. With such limited data, statistical confidence is effectively zero, rendering the results inconclusive rather than definitive proof of failure. The strategy's inability to capture the recent semiconductor rally suggests the signal logic requires recalibration for high-beta assets. The immediate next step is to expand the backtest horizon to at least 100 trades to validate whether the loss is an anomaly or a structural flaw.

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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