LATINOS TRADING

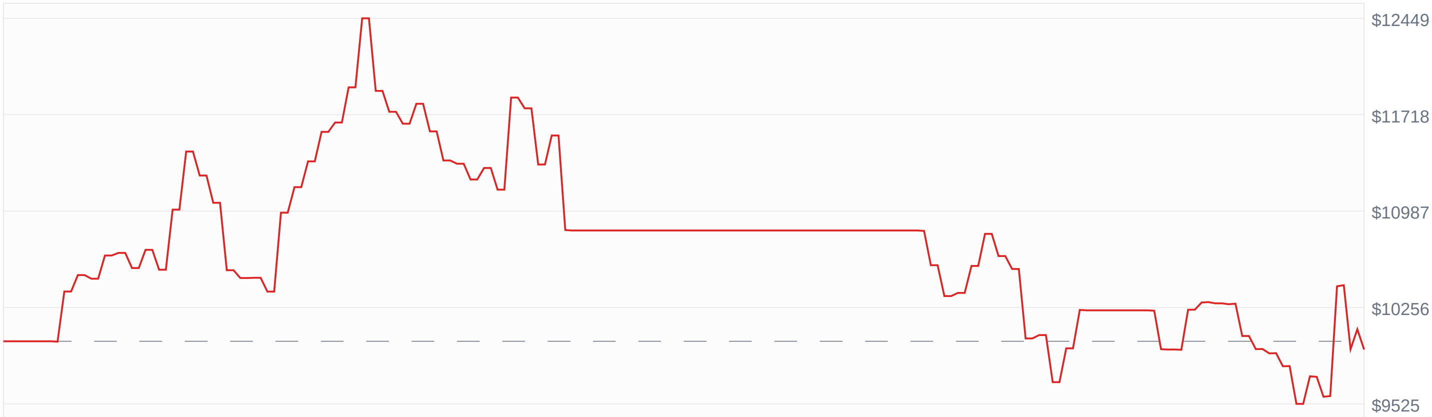
BACKTEST REPORT

Backtest #56355 · NVDA · EVO_GG1RSISNIP_v329

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_v329 strategy on NVDA failed to preserve capital, delivering a negative return and a dangerously low Sharpe ratio of 0.09. With only three trades executed, the 33.3% win rate and 23.49% drawdown lack statistical significance, rendering the results anecdotal rather than representative of the strategy's true edge. The severe drawdown indicates a high-risk profile that is unsuitable for institutional deployment without substantial parameter refinement. Before revisiting the logic, we must validate the signal filters against a larger dataset to ensure robustness. Next steps involve expanding the backtest window to twenty years and stress-testing the parameters across different market regimes.

ADDITIONAL METRICS

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

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