LATINOS TRADING

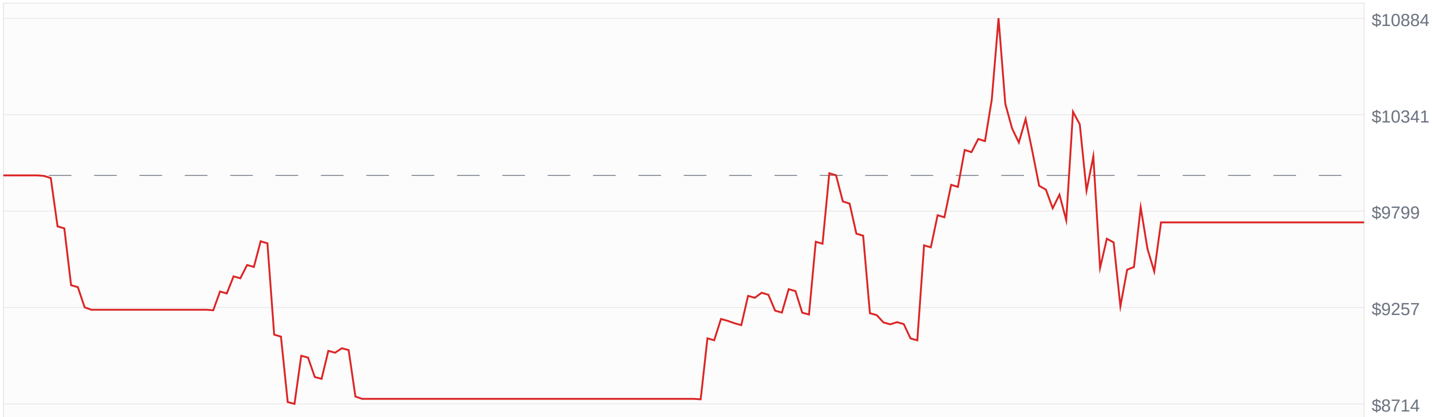
BACKTEST REPORT

Backtest #2861 · NVDA · EVO_GG1RSISNIP_v1255

ROI	Sharpe	Win Rate	Max Drawdown
-2.65%	-0.03	33.3%	-14.89%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for NVDA using strategy EVO_GG1RSISNIP_v1255 is statistically untrustworthy. A sample size of just three trades is too small to establish any meaningful edge, especially with a win rate of 33.3% and a negative Sharpe ratio of -0.03. The 14.89% maximum drawdown disproportionately erodes capital relative to the minimal -2.65% return, indicating poor risk-adjusted performance. The strategy failed to generate consistent signals, leaving the final capital at $9,735.50 with no clear directional advantage. A concrete next step is to expand the backtest window to include at least 100 trades to determine if the negative expectancy persists across different market regimes.

ADDITIONAL METRICS

CAGR	**-2.65%**
Sortino Ratio	**-0.02**
Turnover	**5.57x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9735.50**

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