LATINOS TRADING

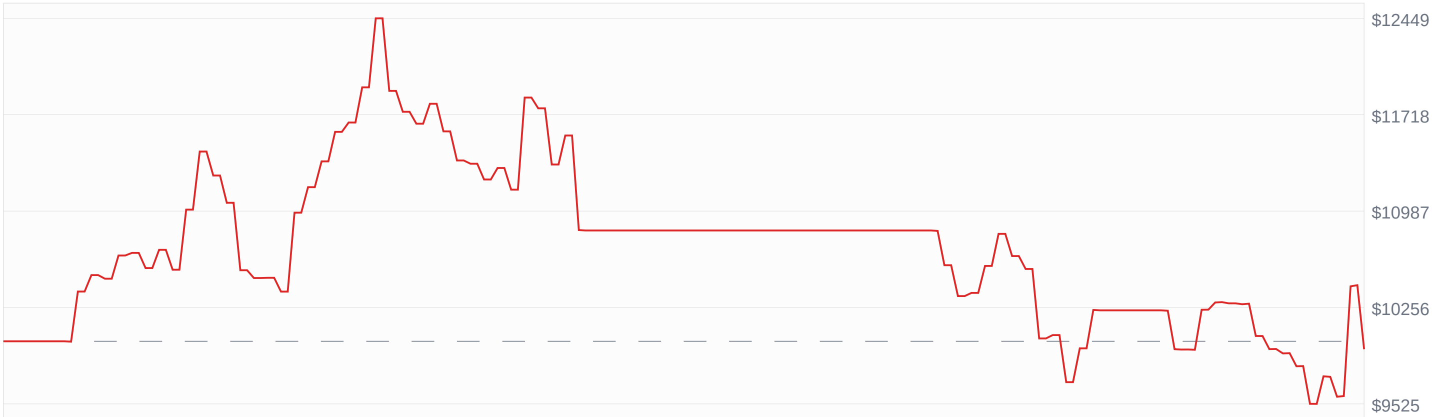
BACKTEST REPORT

Backtest #46088 · NVDA · EVO_GG1RSISNIP_v332

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_v332 strategy on NVDA delivered a negative ROI of -0.63% with a near-zero Sharpe ratio of 0.09, indicating it failed to generate meaningful risk-adjusted returns. A 33.3% win rate combined with a severe 23.49% max drawdown suggests the entry logic is poorly calibrated, likely capturing noise rather than sustainable trends. Statistical confidence is virtually nonexistent given only three total trades, making this sample too small to distinguish skill from variance or validate any edge. The next concrete step is to expand the backtest window to at least 50 trades and optimize the RSI thresholds to reduce drawdown exposure before any further evaluation.

ADDITIONAL METRICS

CAGR	-0.63%
Sortino Ratio	0.08
Turnover	6.21x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9939.83