LATINOS TRADING

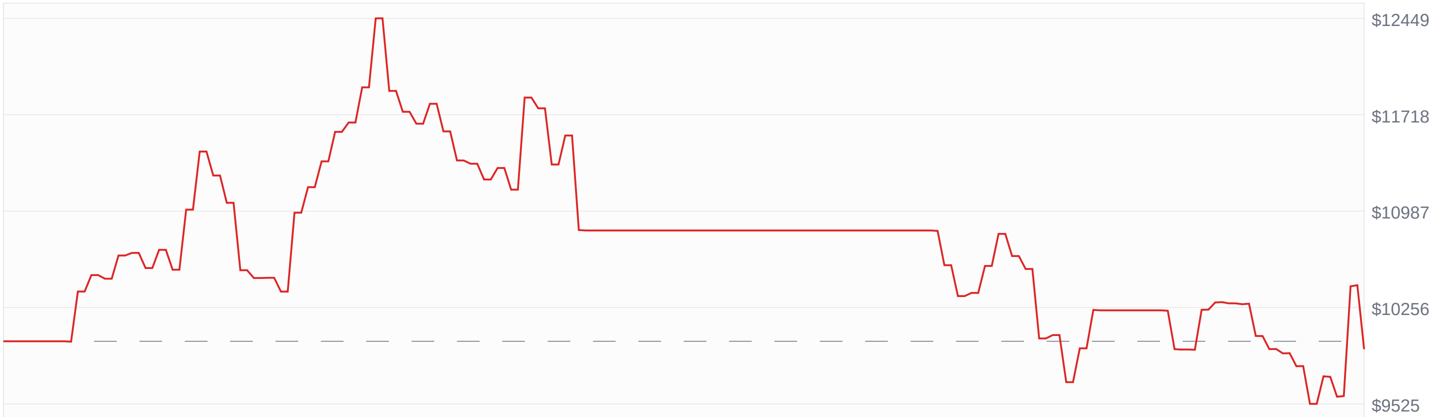
BACKTEST REPORT

Backtest #49067 · 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 EVO_GG1RSISNIP_v1170 strategy on NVDA failed catastrophically, registering a -0.63% ROI and a 23.49% maximum drawdown despite minimal transaction count. With only three total trades and a paltry 33.3% win rate, the sample size is statistically insignificant and offers zero confidence in the strategy's viability. The Sharpe ratio of 0.09 indicates a near-flat risk-adjusted return profile, suggesting the logic generates noise rather than alpha. The primary issue is extreme overfitting to a tiny dataset where a single loss event dominates the equity curve. The next step is to widen the backtest window to gather sufficient trade data for robust statistical validation.

ADDITIONAL METRICS

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

Generated 2026-09-01T07:22:18Z · latinostrading.com