LATINOS TRADING

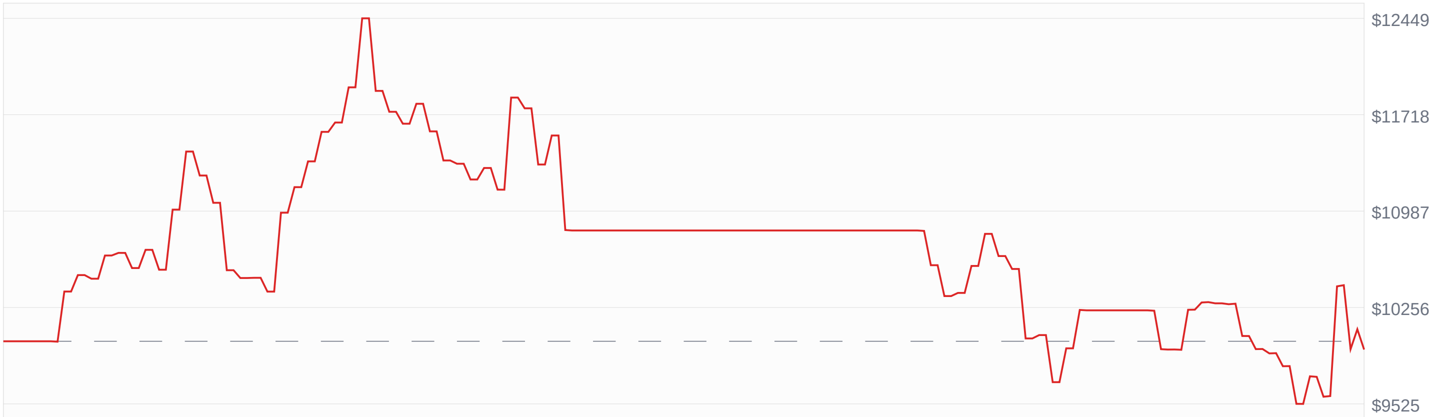
BACKTEST REPORT

Backtest #56058 · NVDA · EVO_GG1RSISNIP_v207

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_v207 strategy failed to generate alpha on NVDA, delivering a negative 0.66% return with a meager Sharpe ratio of 0.09. A dismal 33.3% win rate and a severe 23.49% maximum drawdown indicate the logic cannot withstand market volatility. The sample size of only three trades renders the results statistically insignificant and prone to high variance. We must expand the backtest window or adjust entry thresholds to filter out false breakouts. A concrete next step is to optimize the stop-loss placement to prevent such deep drawdowns during consolidation phases.

ADDITIONAL METRICS

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

Generated 2026-09-03T00:14:49Z · latinostrading.com