# LATINOS TRADING

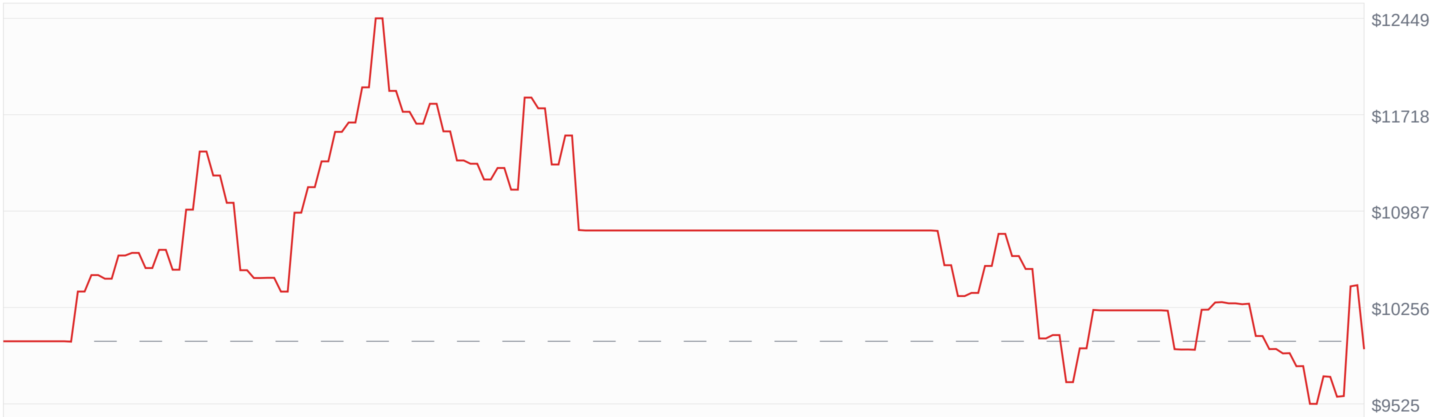
## BACKTEST REPORT

Backtest #49793 · NVDA · EVO_GG1RSISNIP_v1223

| 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_v1223 backtest on NVDA underperformed with a -0.63% ROI and a negligible Sharpe ratio of 0.09, indicating a failure to generate alpha. A critical weakness is the 33.3% win rate alongside a 23.49% maximum drawdown, suggesting the strategy lacks robustness against market volatility. With only three trades executed, the statistical sample size is too small to validate the strategy's efficacy or reliability. We must refine the entry conditions to filter out false breakouts before redeploying significant capital. Next, we will run a forward test on a lower timeframe to gather sufficient trade data for statistical significance.

## ADDITIONAL METRICS

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

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