# LATINOS TRADING

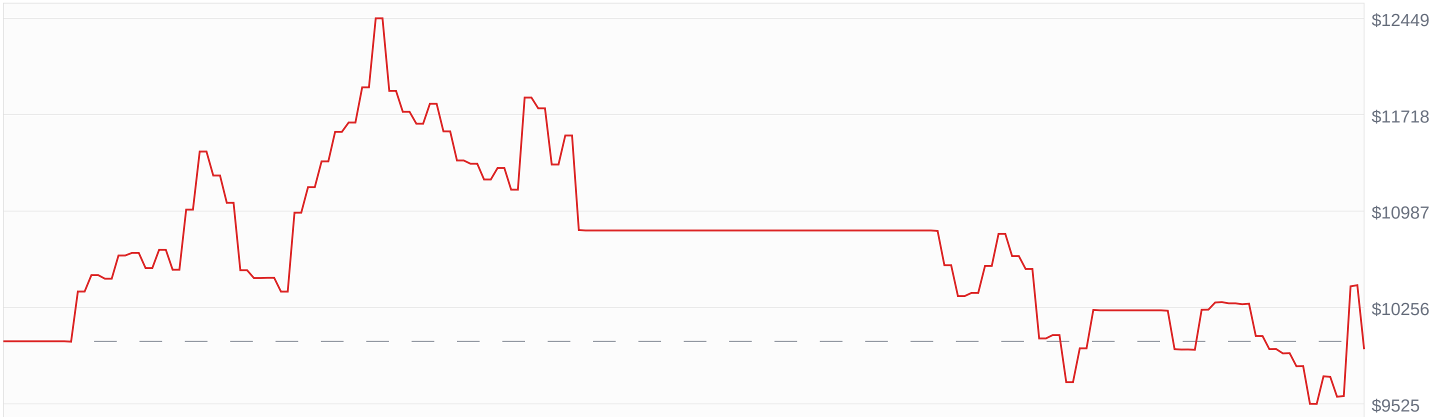
## BACKTEST REPORT

Backtest #43174 · NVDA · EVO_GG1RSISNIP_v1583

| 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 backtest reveals a marginal negative ROI of -0.63% and a poor 33.3% win rate, indicating the strategy currently lacks edge. With only three total trades, statistical confidence is negligible, making the 0.09 Sharpe ratio and 23.49% max drawdown unreliable for performance assessment. The high drawdown relative to the small sample suggests significant risk per position without adequate reward. To improve, we must expand the historical dataset to at least one hundred trades to validate signal robustness. This larger sample will clarify if the RSI-based entries provide consistent alpha or if the logic requires structural adjustment.

## 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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