# LATINOS TRADING

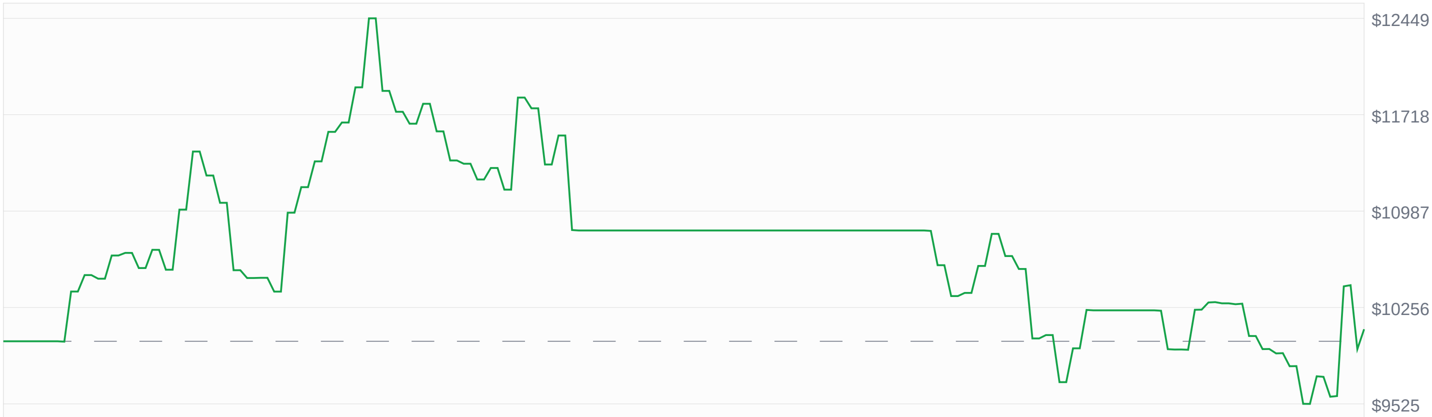
## BACKTEST REPORT

Backtest #51898 · NVDA · EVO_GG1RSISNIP_v1485

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +0.88% | 0.17 | 33.3% | -23.49% |

## EQUITY CURVE

202 sessions · starting at $10000.00




## ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1485 strategy on NVDA shows negligible alpha with a razor-thin 0.88% return and a dismal 0.17 Sharpe ratio, indicating poor risk-adjusted performance. A catastrophic 23.49% maximum drawdown alongside a 33.3% win rate from only three trades suggests the edge is statistically insignificant and likely driven by noise rather than a robust signal. With such a minuscule sample size, any observed profitability is unreliable and could easily be random variance rather than a replicable pattern. The severe drawdown reveals a critical vulnerability where the strategy fails to protect capital during adverse market conditions. The immediate next step is to expand the backtest window or adjust entry filters to generate a statistically

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **0.88%** |
| Sortino Ratio | **0.14** |
| Turnover | **6.22x** |
| Total Trades | **3** |
| Initial Capital | **$10000.00** |
| Final Capital | **$10091.30** |

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