

# LATINOS TRADING

## BACKTEST REPORT

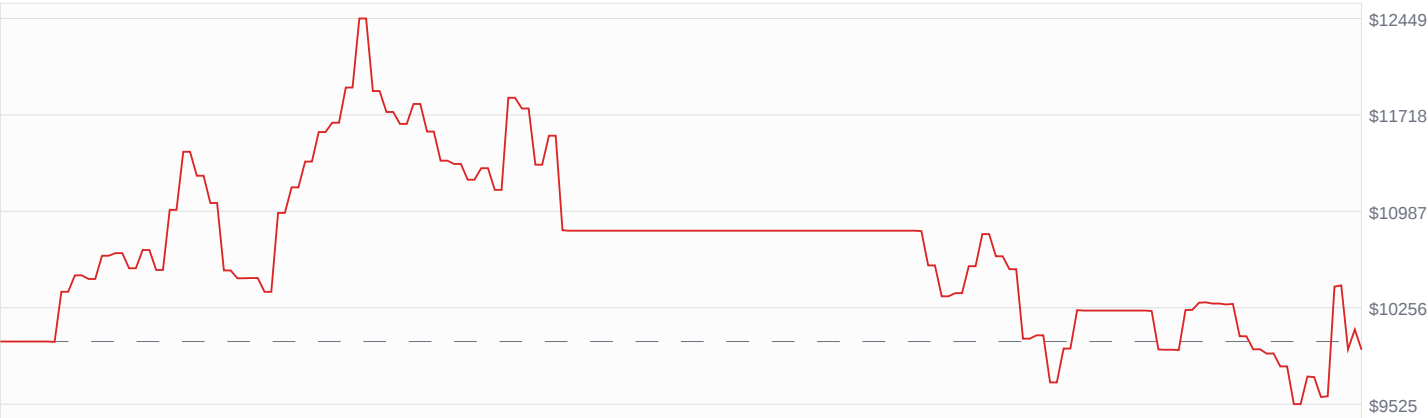


Backtest #56058 · NVDA · EVO\_GG1RSISNIP\_v207

|        |        |          |              |
|--------|--------|----------|--------------|
| 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  |