LATINOS TRADING

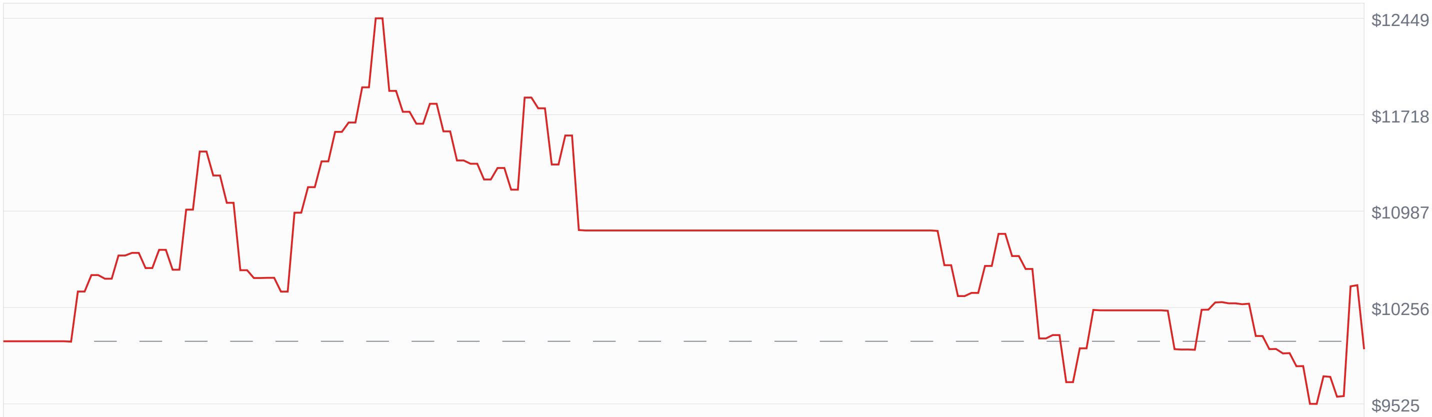
BACKTEST REPORT

Backtest #43171 · 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 negative 0.63% ROI and 0.09 Sharpe ratio indicate the strategy failed to generate meaningful alpha for NVDA. A 33.3% win rate combined with a severe 23.49% max drawdown suggests poor risk management and frequent stop-outs. With only three total trades, the sample size is statistically insignificant, making current performance metrics unreliable for future forecasting. The primary weakness is the lack of positive expectancy despite the specific RSI filter. Next step is to extend the backtest period to at least one hundred trades to establish statistical significance before any further optimization.

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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