LATINOS TRADING

BACKTEST REPORT

Backtest #32346 · NVDA · EVO_GG1RSISNIP_v420

ROI	Sharpe	Win Rate	Max Drawdown
+4.24%	0.34	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The +4.24% ROI is statistically meaningless because four trades cannot establish a reliable edge, and a 0.34 Sharpe ratio signals that volatility fully consumed the returns. A 50.0% win rate with a 14.89% max drawdown reveals severe risk management failure, as the strategy lacks the asymmetric payoff needed to survive typical market noise. This configuration effectively has zero statistical confidence, meaning the results are indistinguishable from random chance. The concrete next step is to extend the simulation over at least two hundred trades to validate whether the RSI logic actually generates a positive expectancy.

ADDITIONAL METRICS

CAGR	**4.24%**
Sortino Ratio	**0.29**
Turnover	**7.96x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10427.22**

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