LATINOS TRADING

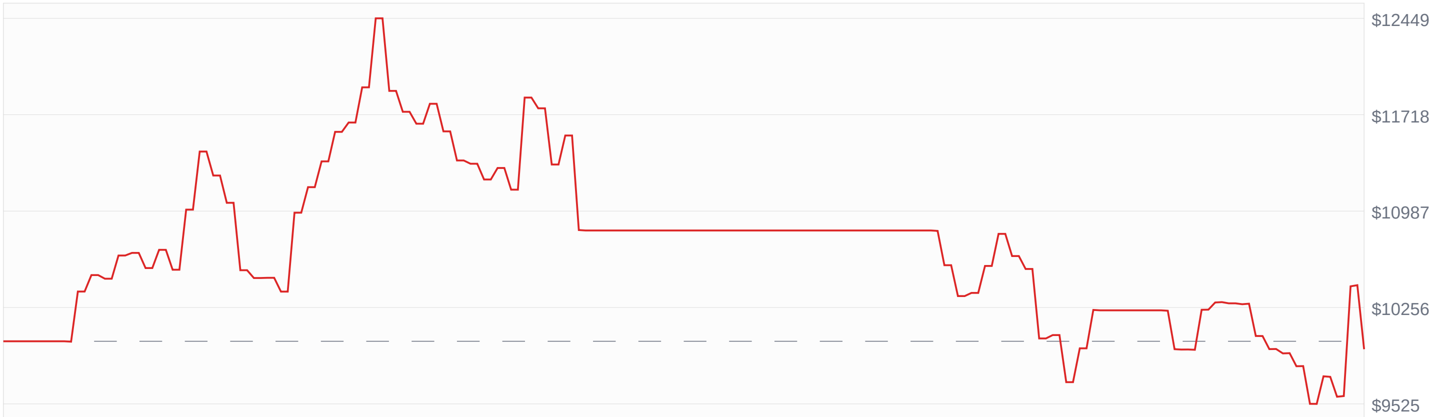
BACKTEST REPORT

Backtest #39991 · NVDA · EVO_GG1RSISNIP_v1420

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 EVO_GG1RSISNIP_v1420 strategy on NVDA failed to generate alpha, posting a negative ROI of -0.63% and a negligible Sharpe ratio of 0.09. The 33.3% win rate combined with a severe 23.49% maximum drawdown indicates poor risk management and significant downside exposure. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine signal from random noise. This result suggests the current RSI parameters are misaligned with NVDA volatility. Next, expand the backtest to a minimum of two hundred trades to establish statistical confidence before 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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