LATINOS TRADING

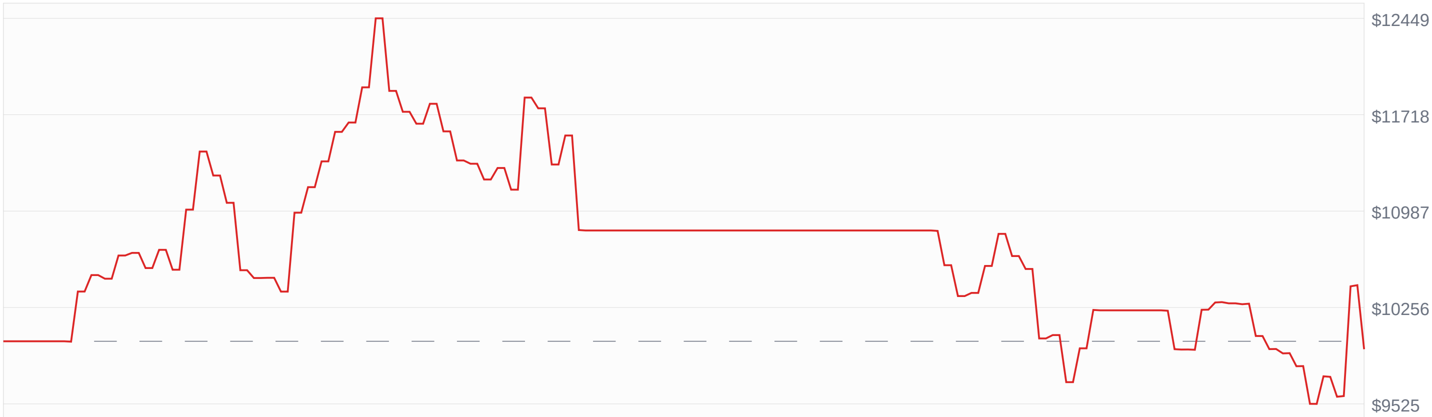
BACKTEST REPORT

Backtest #43178 · 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

This backtest on NVDA shows a strategy that is statistically meaningless due to the tiny sample size of three trades. The negative return of -0.63% and poor 33.3% win rate indicate that the entry logic fails to capture alpha against the cost of capital. A Sharpe ratio of 0.09 confirms the returns are indistinguishable from noise, while the 23.49% max drawdown reveals severe downside risk per trade. The primary failure is a lack of positive expectancy, where the few winning trades do not offset the larger losses. The immediate next step is to expand the historical window to at least one hundred trades to validate whether this RSI-based signal has any true statistical edge before risking further capital.

ADDITIONAL METRICS

CAGR	**-0.63%**
Sortino Ratio	**0.08**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9939.83**