LATINOS TRADING

BACKTEST REPORT

Backtest #33548 · NVDA · EVO_EVOEVOEVOE_v542

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v542 strategy on NVDA yielded a modest 4.67% return with a critically low 25% win rate and a sharp 0.36 Sharpe ratio, indicating that profits barely outweighed losses. Despite a shallow 14.89% maximum drawdown, the sample size of only four trades renders these statistical metrics highly unreliable and prone to overfitting noise. The strategy failed to capture sufficient momentum to generate a robust alpha signal, suggesting the entry logic is too sensitive to minor volatility spikes. We must expand the backtest window to capture more market cycles and recalibrate entry thresholds to filter out low-probability noise.

ADDITIONAL METRICS

CAGR	**4.67%**
Sortino Ratio	**0.31**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10469.68**

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