LATINOS TRADING

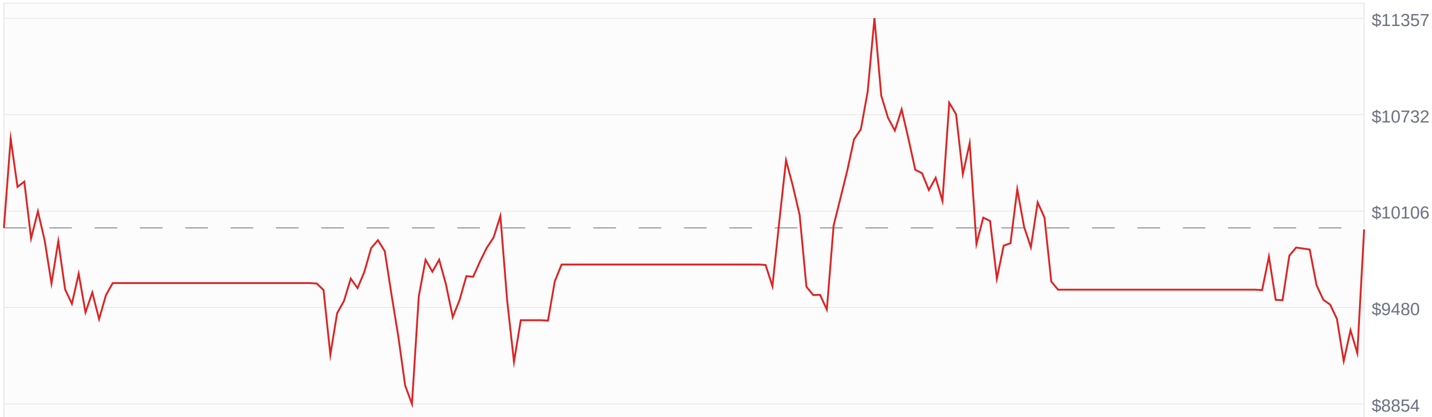
BACKTEST REPORT

Backtest #37238 · NVDA · EVO_EVOGG1RSIS_v429

ROI	Sharpe	Win Rate	Max Drawdown
-0.16%	0.15	40.0%	-19.59%

EQUITY CURVE

201 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v429 strategy on NVDA yielded a negligible -0.16% ROI with a 19.59% drawdown across only five trades, rendering the Sharpe ratio of 0.15 statistically insignificant due to the extremely low sample size. The 40% win rate indicates a lack of edge in the current volatility regime, suggesting the logic fails to capture meaningful directional moves. Such sparse data prevents robust risk modeling, as a single outlier trade could completely alter performance metrics. We must reject this parameter set immediately and re-run a backtest with tighter entry filters to increase trade frequency before any live deployment.

ADDITIONAL METRICS

CAGR	**-0.16%**
Sortino Ratio	**0.13**
Turnover	**9.72x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9986.63**

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