LATINOS TRADING

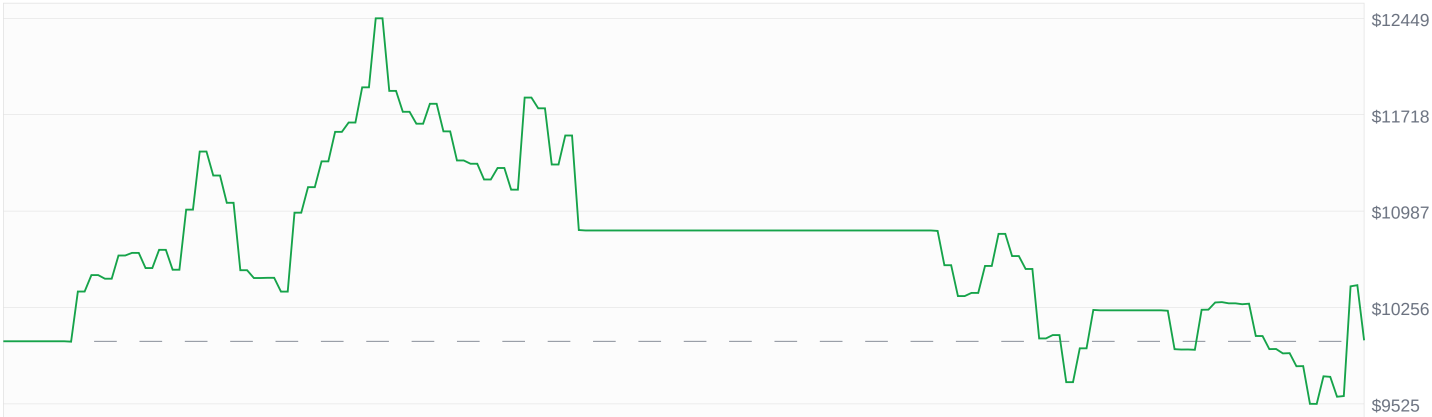
BACKTEST REPORT

Backtest #37668 · NVDA · EVO_EVOGG1RSIS_v160

ROI	Sharpe	Win Rate	Max Drawdown
+0.04%	0.13	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v160 backtest on NVDA yielded a negligible 0.04% ROI with a 33.3% win rate, indicating the strategy failed to capture meaningful alpha. A severe 23.49% maximum drawdown alongside a Sharpe ratio of only 0.13 suggests excessive volatility relative to the returns generated. The sample size of merely three trades is statistically insignificant, preventing any reliable inference about the strategy's true risk profile or execution logic. Given these constraints, the immediate next step is to expand the lookback period for parameter optimization to identify more robust settings before live deployment.

ADDITIONAL METRICS

CAGR	**0.04%**
Sortino Ratio	**0.11**
Turnover	**6.22x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10007.23**

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