LATINOS TRADING

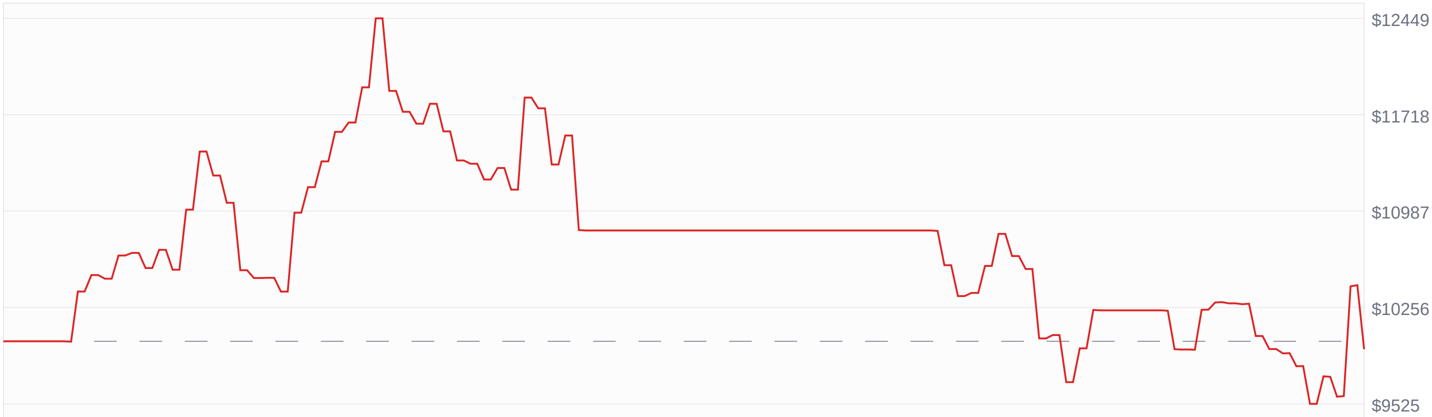
BACKTEST REPORT

Backtest #47579 · NVDA · EVO_EVOEVOEVOG_v1673

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_EVOEVOEVOG_v1673 strategy on NVDA failed to generate alpha, delivering a negative ROI of -0.63% and a Sharpe ratio of 0.09, which indicates the returns were not sufficiently risk-adjusted. With only three trades executed, the statistical confidence in these metrics is negligible, and the 33.3% win rate alongside a 23.49% maximum drawdown suggests significant fragility. The data points to a strategy that is overfit or simply ineffective for this specific volatility regime, as the drawdown nearly wiped out the initial capital. The next step is to widen the lookback period for entry signals or reduce position size to test stability, but further testing with this logic is likely futile without a fundamental shift in the approach.

ADDITIONAL METRICS

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