LATINOS TRADING

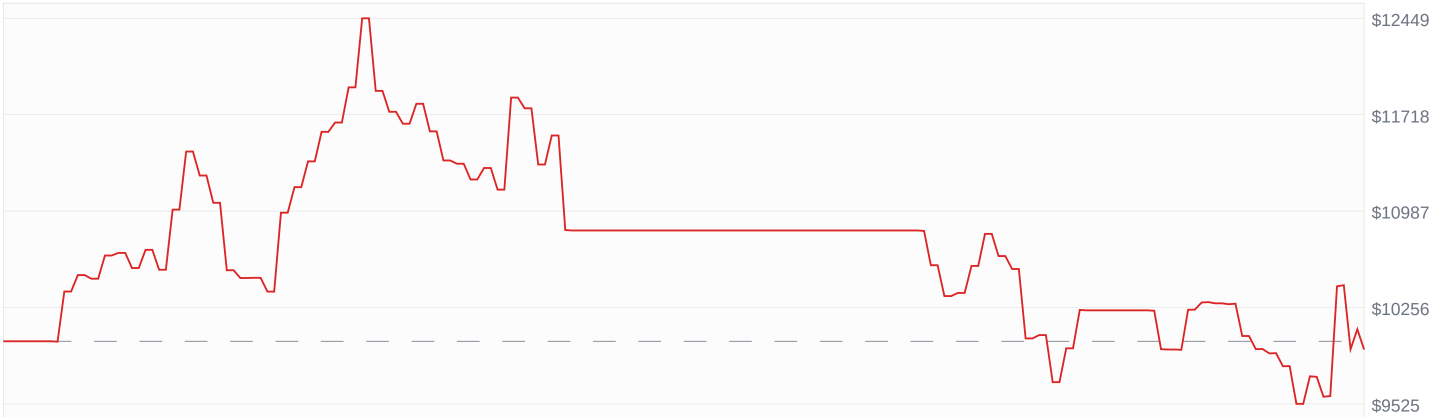
BACKTEST REPORT

Backtest #56592 · NVDA · EVO_EVOGG1RSIS_v459

ROI	Sharpe	Win Rate	Max Drawdown
-0.66%	0.09	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOGG1RSIS_v459 backtest on NVDA yielded a -0.66% ROI with a 33.3% win rate, indicating a clear failure to generate alpha in this specific regime. The Sharpe ratio of 0.09 and a maximum drawdown of 23.49% reveal a strategy that is statistically underperforming and exposing too much risk relative to the return. Given only three total trades, these metrics lack statistical significance and likely result from overfitting or a severe regime change rather than a flawed logic core. We must avoid deploying capital here until we gather a larger dataset to confirm the degradation in performance. The immediate next step is to run a walk-forward analysis to test if the strategy survives out-of-sample data before any parameter optimization.

ADDITIONAL METRICS

CAGR	**-0.66%**
Sortino Ratio	**0.08**
Turnover	**6.21x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9937.32**