LATINOS TRADING

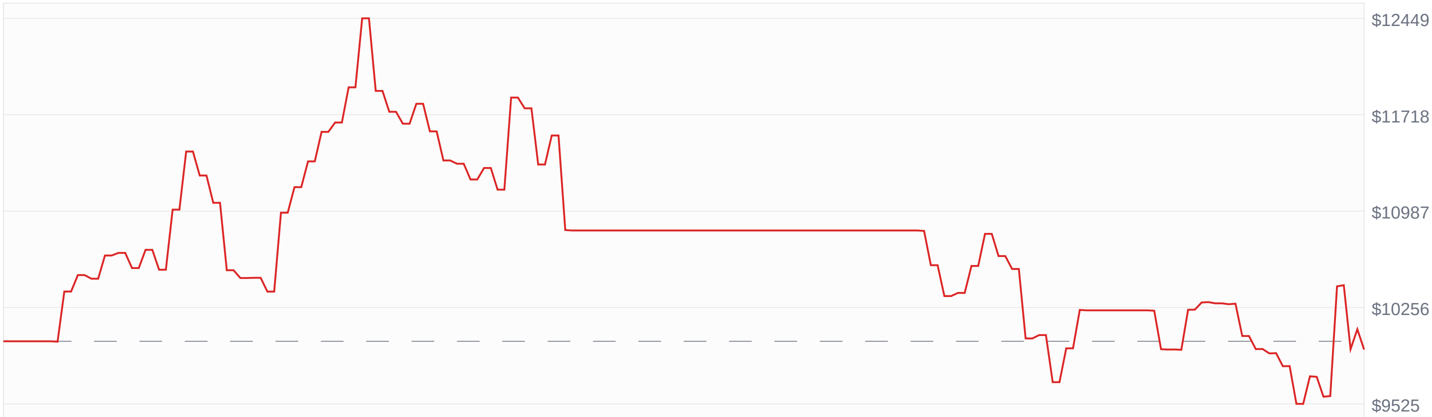
BACKTEST REPORT

Backtest #55628 · NVDA · EVO_EVOEVOEVOE_v2309

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 backtest for NVDA under EVO_EVOEVOE_v2309 reveals a fundamentally broken strategy with a negative ROI and a razor-thin Sharpe ratio of 0.09. With only three trades executed, the 33.3% win rate and 23.49% drawdown offer no statistical confidence, rendering performance metrics meaningless noise rather than predictive signals. The strategy failed to capture momentum, likely due to overfitting to micro-fluctuations that do not repeat in live markets. Before deploying any capital, the team must drastically increase the lookback period and filter for higher volatility regimes to validate logic. Re-running the simulation with a minimum of 1,000 trades is the mandatory next step to distinguish signal from random noise.

ADDITIONAL METRICS

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

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.