LATINOS TRADING

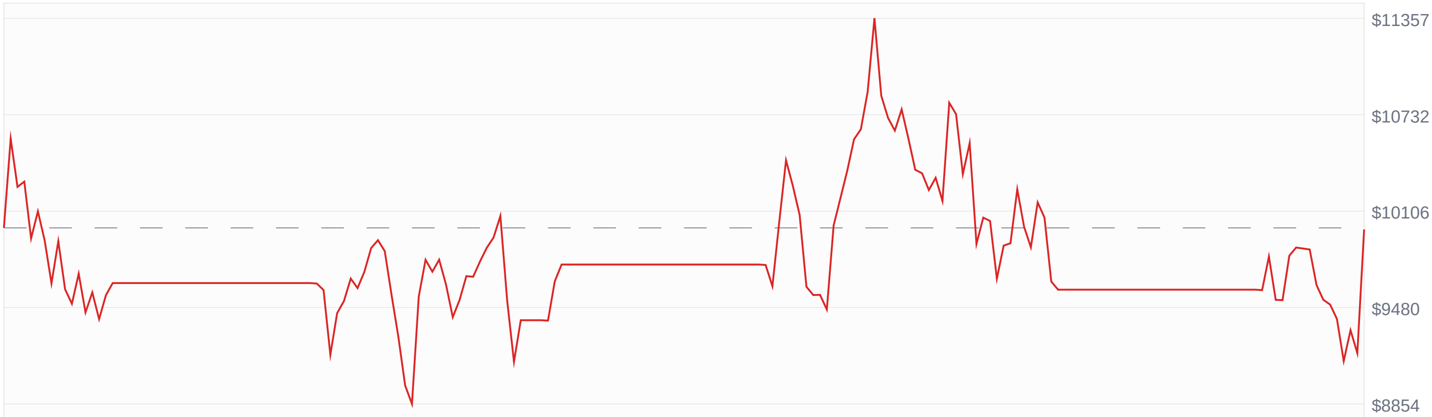
BACKTEST REPORT

Backtest #37148 · NVDA · EVO_EVOEVOEVOE_v784

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_EVOEVOEVOE_v784 strategy on NVDA yielded a negligible -0.16% ROI with a dismal 0.15 Sharpe ratio across only five trades, rendering statistical conclusions unreliable. A 40% win rate combined with a severe 19.59% maximum drawdown indicates a failure to capture NVDA's volatility while exposing significant downside risk. The sample size is insufficient to validate the strategy's robustness, suggesting the results are likely noise rather than a systematic edge. Next, re-run the backtest with adjusted entry thresholds to filter out low-confidence signals and increase the trade count for meaningful analysis.

ADDITIONAL METRICS

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