LATINOS TRADING

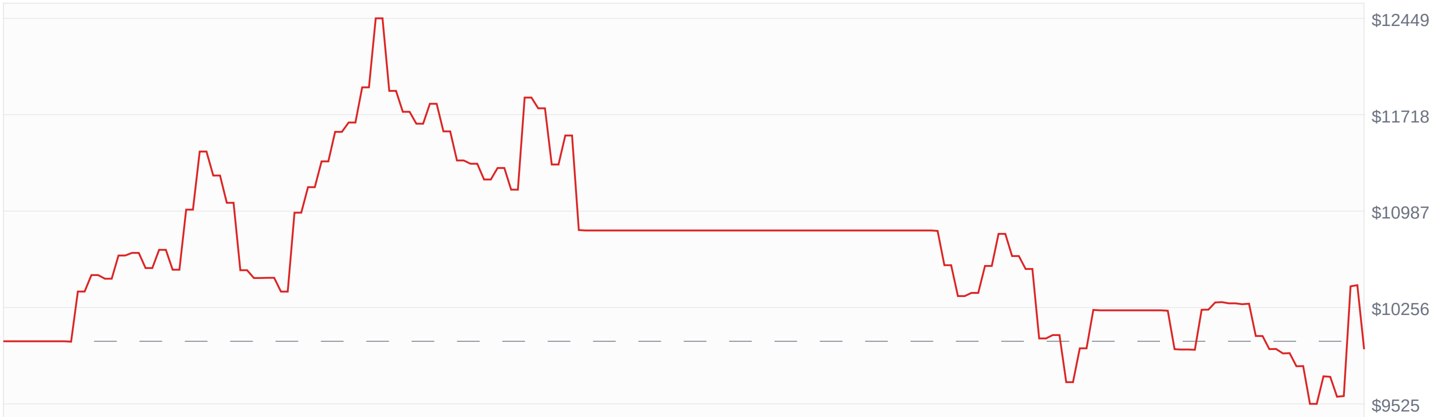
BACKTEST REPORT

Backtest #37791 · NVDA · EVO_EVOEVOEVOE_v784

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_EVOEVOEVOE_v784 strategy on NVDA failed to generate alpha, delivering a negative ROI of -0.63% with a negligible Sharpe ratio of 0.09. The 33.3% win rate and severe 23.49% drawdown indicate a broken risk structure, likely exacerbated by insufficient sample data from only three trades. Such a limited dataset creates high variance, rendering the poor performance statistically insignificant rather than proof of model failure. The next step must be to expand the backtest lookback window or adjust entry filters to capture enough market cycles for robust validation.

ADDITIONAL METRICS

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