LATINOS TRADING

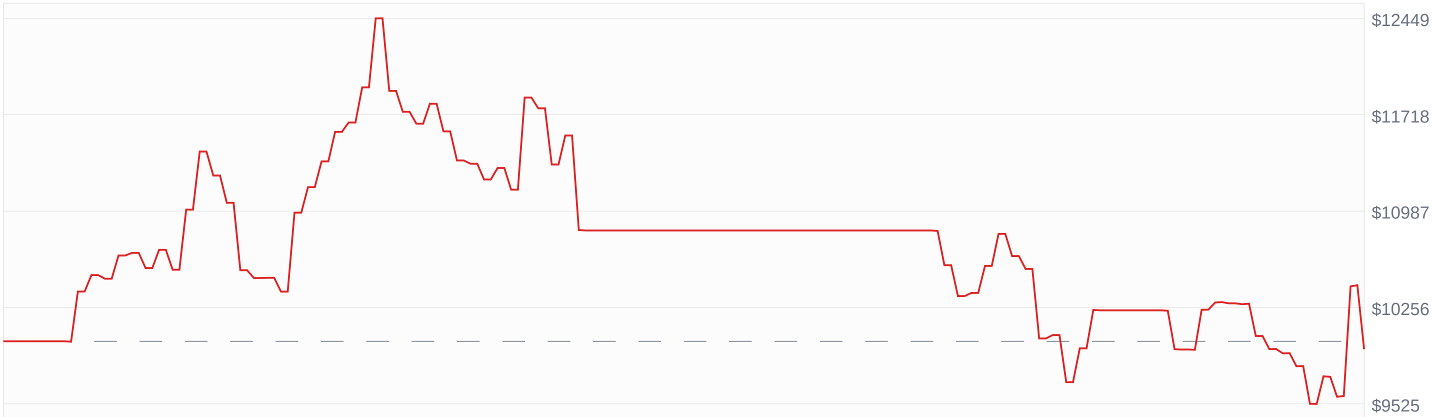
BACKTEST REPORT

Backtest #45068 · NVDA · EVO_EVOEVOEVOE_v2100

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_v2100 strategy on NVDA failed to generate positive alpha, yielding a -0.63% ROI and a negligible Sharpe ratio of 0.09. The 33.3% win rate was overwhelmed by a severe 23.49% maximum drawdown, indicating poor risk management during adverse price action. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine skill from random variance. This low-confidence dataset suggests the signal logic lacks robustness and requires deeper fundamental validation. The immediate next step is to expand the backtesting window to at least one hundred trades before considering any live deployment.

ADDITIONAL METRICS

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