LATINOS TRADING

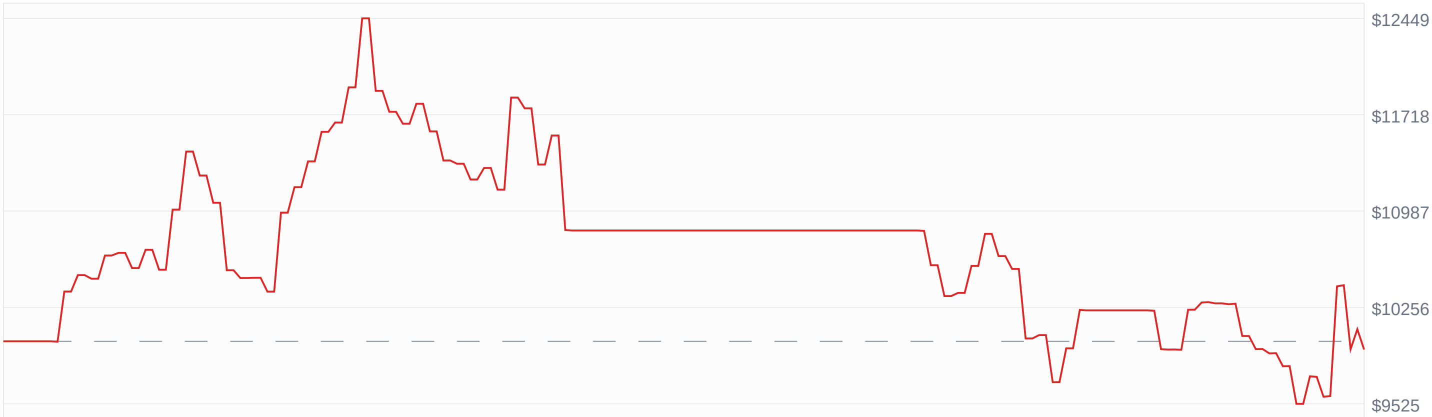
BACKTEST REPORT

Backtest #55873 · NVDA · EVO_EVOEVOEVOE_v2426

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_EVOEVOE_v2426 backtest on NVDA yielded a marginal -0.66% return with only three trades, rendering the 0.09 Sharpe ratio statistically insignificant for institutional deployment. A 33.3% win rate paired with a 23.49% maximum drawdown indicates severe underperformance relative to capital risk, suggesting the entry logic lacks robustness in current volatility. With such a narrow sample size, any observed edge is likely noise rather than a replicable alpha. The strategy requires immediate recalibration of entry thresholds or a complete pivot to a higher-frequency regime to generate sufficient data for validation. Do not allocate live capital until the equity curve demonstrates consistency across multiple market regimes.

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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