LATINOS TRADING

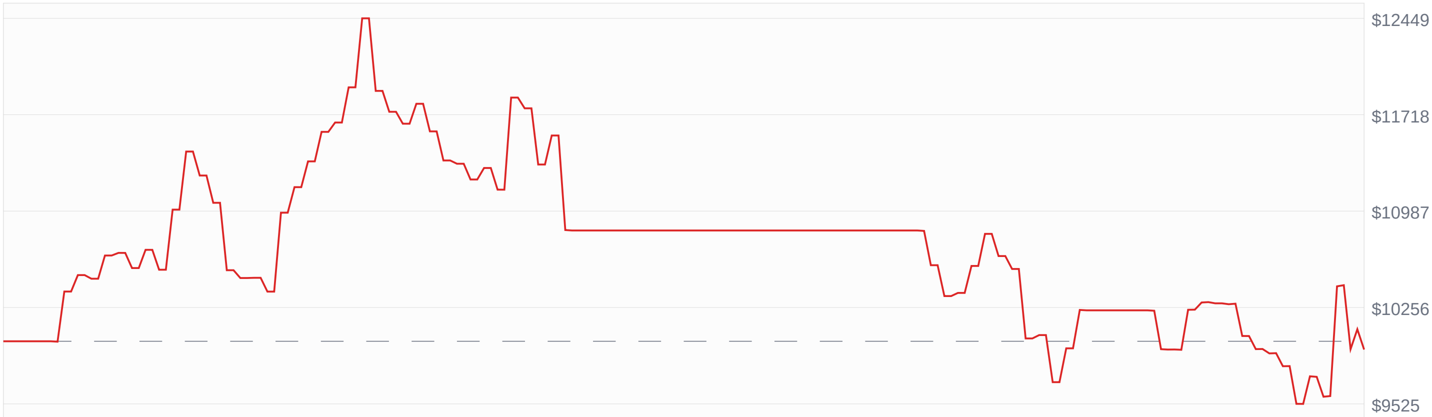
BACKTEST REPORT

Backtest #56271 · NVDA · EVO_EVOEVOEVOE_v805

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_EVOEVOEVOE_v805 backtest on NVDA yields negligible results with a -0.66% ROI and a dangerously low Sharpe ratio of 0.09, indicating the lack of risk-adjusted returns. Statistical confidence is effectively zero given only three trades, rendering the 33.3% win rate and 23.49% maximum drawdown statistically insignificant outliers rather than reliable performance metrics. The strategy failed to capture meaningful alpha in this specific sample period, suggesting the logic parameters require recalibration for current volatility conditions. A concrete next step involves expanding the backtest sample size using a rolling window analysis to identify if the poor performance is a temporary anomaly or a structural flaw in the signal generation. This

ADDITIONAL METRICS

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