

LATINOS TRADING

BACKTEST REPORT



Backtest #45069 · 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 generated minimal alpha on NVDA with a negative return of -0.63% and a dismal Sharpe ratio of 0.09. A mere three trades and a 33.3% win rate provide insufficient statistical confidence to validate the approach. The strategy failed to manage risk effectively, suffering a maximum drawdown of 23.49% with no clear trend capture. This underperformance suggests the entry logic is misaligned with current NVDA volatility. The immediate next step is to backtest alternative parameters or a different timeframe to identify viable market conditions.

ADDITIONAL METRICS

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