LATINOS TRADING

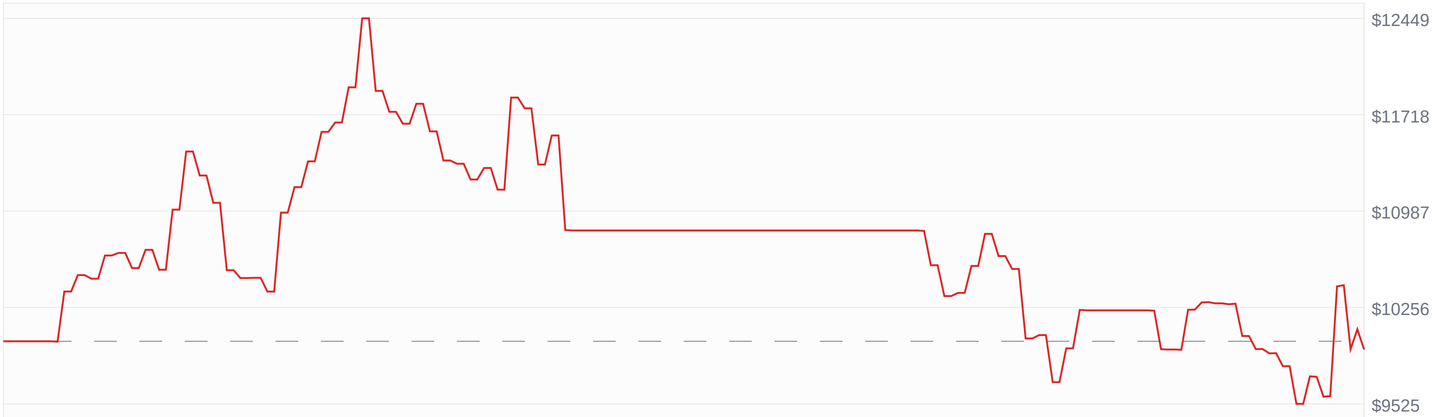
BACKTEST REPORT

Backtest #55872 · 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 strategy on NVDA failed decisively, generating a negative ROI of -0.66% with a negligible Sharpe ratio of 0.09. A mere 33.3% win rate combined with a severe 23.49% maximum drawdown indicates the model was unable to capture momentum while suffering from excessive drawdowns. Such a low trade count of only three executions renders the statistical confidence in these metrics extremely low, making the results statistically insignificant for any drawdown conclusions. The strategy's inability to generate alpha suggests the signal logic is misaligned with current volatility regimes for Nvidia. The immediate next step is to re-run a backtest with a longer historical lookback period to determine if these poor results are

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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