LATINOS TRADING

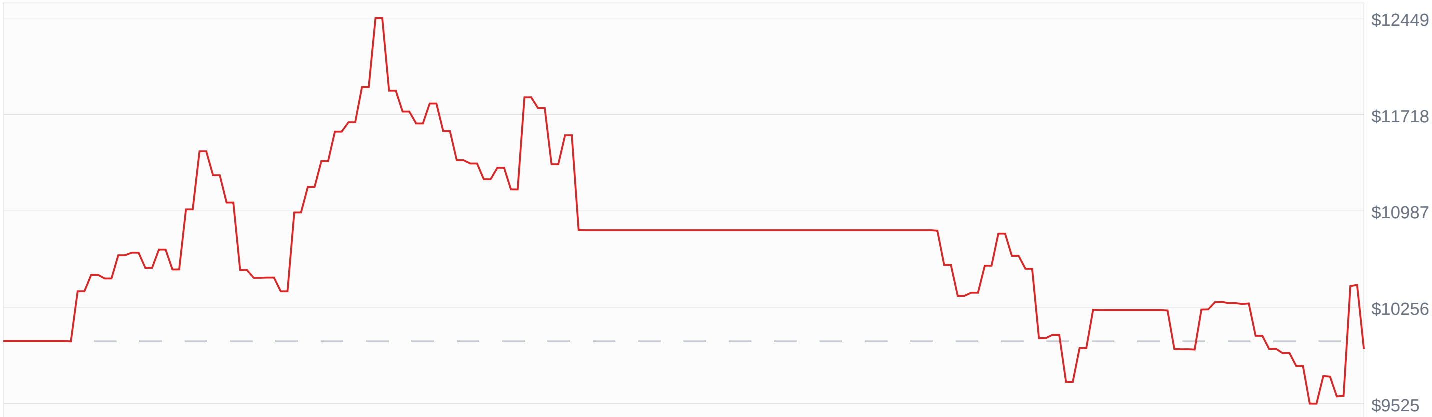
BACKTEST REPORT

Backtest #41055 · NVDA · EVO_EVOEVOEVOE_v1769

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 strategy failed to generate alpha, yielding a negative return of -0.63% with a negligible Sharpe ratio of 0.09. The 33.3% win rate indicates poor signal quality, while the 23.49% drawdown reveals severe risk exposure relative to the modest loss. With only three trades, the statistical sample is too small to establish any confidence in these results or rule out random variance. The primary failure is an inability to protect capital against downside moves while capturing upside momentum. The immediate next step is to extend the backtest window to at least fifty trades to validate whether the signal logic holds across different market regimes.

ADDITIONAL METRICS

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

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