LATINOS TRADING

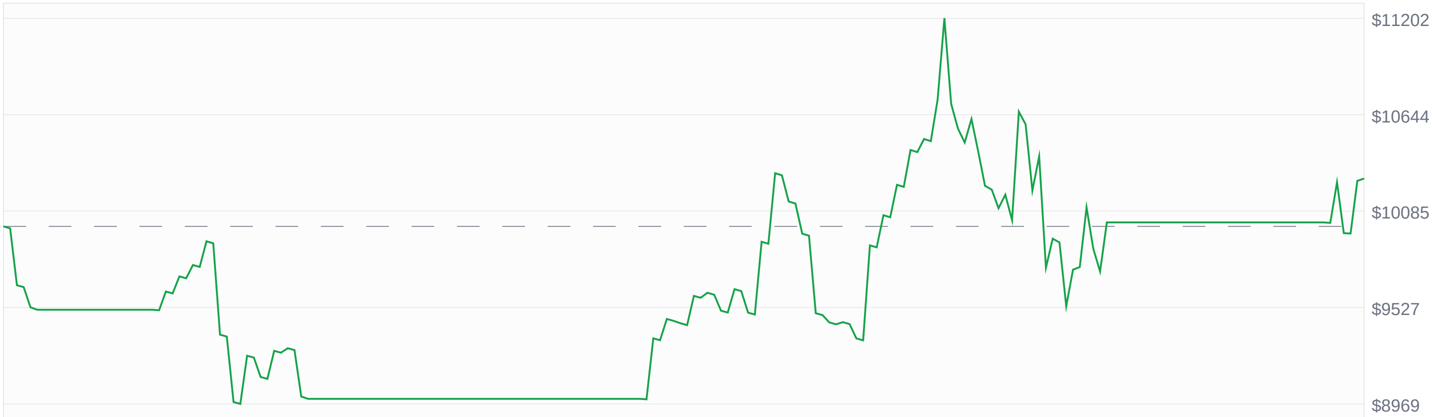
BACKTEST REPORT

Backtest #29398 · NVDA · EVO_EVOEVOEVOG_v479

ROI	Sharpe	Win Rate	Max Drawdown
+2.71%	0.26	50.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy yields a modest 2.71% ROI but suffers a severe 14.89% drawdown against a trivial Sharpe ratio of 0.26, signaling poor risk-adjusted performance. Statistical confidence is negligible given the tiny sample of only four trades, rendering the 50% win rate statistically indistinguishable from random noise. This low frequency fails to capture sufficient market regimes to validate any edge or mean-reversion logic. The primary flaw lies in the inability to manage downside risk relative to the capital deployed per trade. Future iterations must expand the trade count significantly to establish statistical significance and optimize position sizing.

ADDITIONAL METRICS

CAGR	**2.71%**
Sortino Ratio	**0.22**
Turnover	**7.73x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10273.84**