LATINOS TRADING

BACKTEST REPORT

Backtest #33505 · NVDA · EVO_EVOEVOEVOE_v529

ROI	Sharpe	Win Rate	Max Drawdown
+4.67%	0.36	25.0%	-14.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v529 backtest on NVDA shows a nominal gain of 4.67% but suffers from a dangerously low Sharpe ratio of 0.36 and a 14.89% drawdown, indicating poor risk-adjusted returns despite a 25% win rate. With only four total trades executed, the statistical sample size is insufficient to validate the strategy's edge, making these results highly susceptible to random noise rather than systematic alpha. The significant drawdown relative to the small profit suggests the strategy is prone to large single-trade losses that outweigh frequent small gains. We must increase the sample size by running a longer historical backtest or expanding the asset universe to determine if this is a structural flaw or an anomaly. The next concrete step is to

ADDITIONAL METRICS

CAGR	**4.67%**
Sortino Ratio	**0.31**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10469.68**

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