LATINOS TRADING

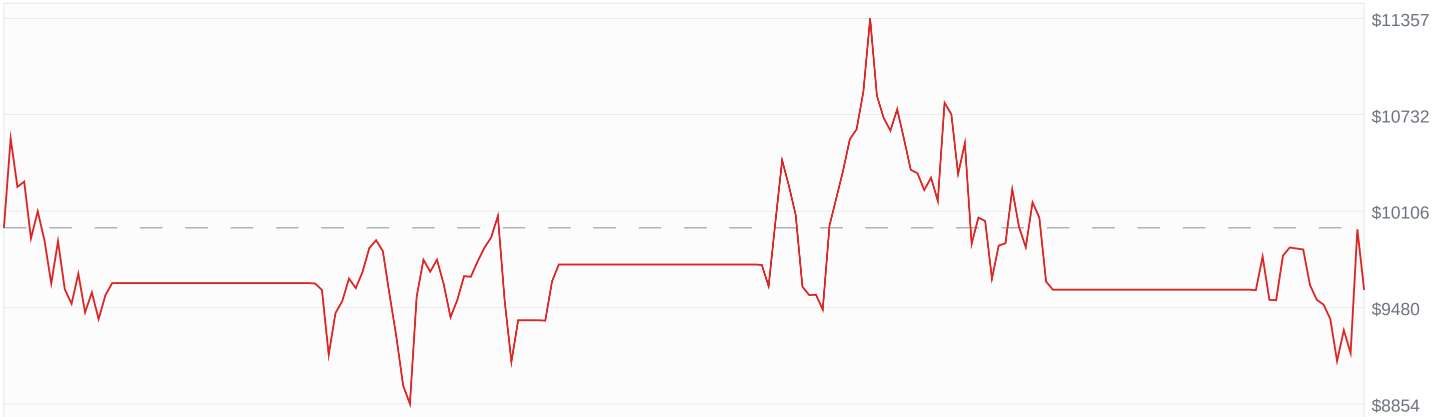
BACKTEST REPORT

Backtest #37503 · NVDA · EVO_EVOEVOEVOE_v2164

ROI	Sharpe	Win Rate	Max Drawdown
-4.09%	-0.01	20.0%	-19.59%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest for NVDA under the EVO_EVOEVOE_v2164 strategy reveals a statistically insignificant failure, driven by a meager sample of only five trades. A win rate of 20% coupled with a -0.01 Sharpe ratio indicates a complete breakdown of risk-adjusted returns, while the 19.59% drawdown exposes severe vulnerability to volatility. Such a small dataset prevents any meaningful inference of strategy efficacy, rendering the negative ROI unreliable as a predictor of live performance. We must expand the lookback period or adjust entry filters to generate sufficient trade data before drawing definitive conclusions on viability. The next step is to re-run the simulation with an extended historical window to validate whether this poor performance is an

ADDITIONAL METRICS

CAGR	**-4.09%**
Sortino Ratio	**-0.01**
Turnover	**9.64x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9594.14**