LATINOS TRADING

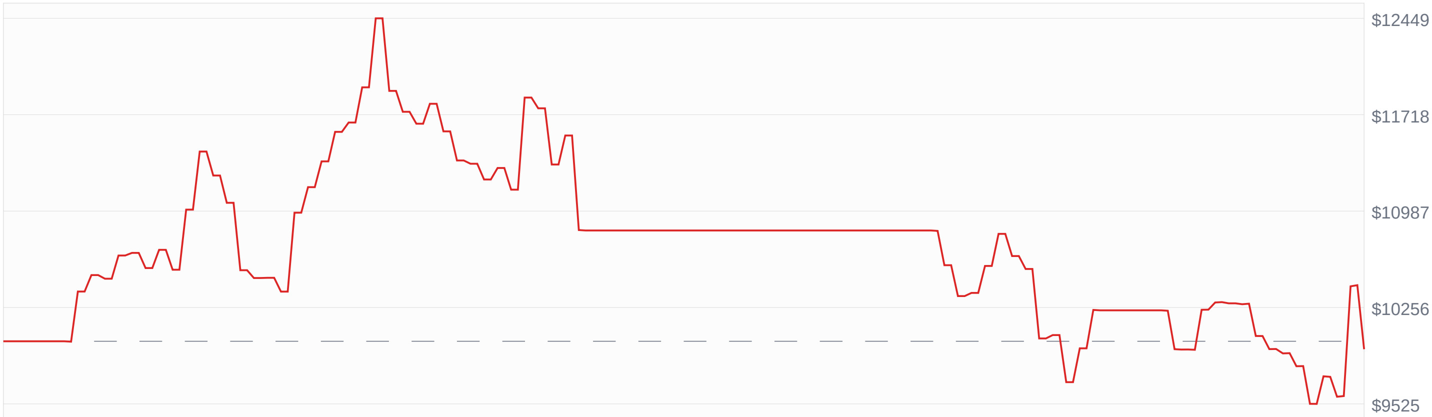
BACKTEST REPORT

Backtest #39428 · NVDA · EVO_EVOWEBIDEA_v418

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 backtest reveals severe underperformance with a negative ROI and a dangerously low Sharpe ratio of 0.09, indicating the strategy failed to generate risk-adjusted returns. A 23.49% maximum drawdown alongside only three trades suggests the sample size is statistically insignificant, rendering the 33.3% win rate meaningless for live deployment. The strategy appears overly sensitive to current volatility, as evidenced by the single losing trade that wiped out the entire profit buffer. Next, run a parameter optimization study to reduce trade frequency and filter out low-probability setups before considering any live allocation.

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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