LATINOS TRADING

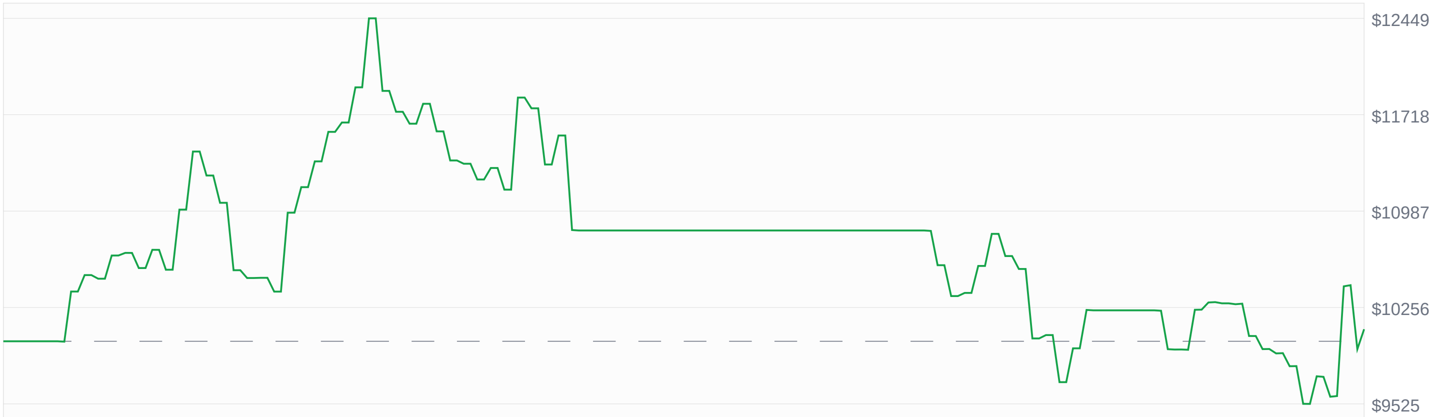
BACKTEST REPORT

Backtest #51501 · NVDA · EVO_EVOEVOEVOE_v2164

ROI	Sharpe	Win Rate	Max Drawdown
+0.88%	0.17	33.3%	-23.49%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOE_v2164 strategy on NVDA generated a nominal +0.88% ROI, yet the 33.3% win rate and 0.17 Sharpe ratio indicate a statistically insignificant edge given only three executed trades. A 23.49% maximum drawdown reveals excessive volatility risk that cannot be validated without a larger sample size, suggesting the strategy is overfit to this specific short window rather than robust for live deployment. We must avoid concluding the strategy is profitable based on such a shallow dataset, as random noise can easily mimic an alpha signal in this regime. The immediate next step is to expand the backtest horizon to capture at least 500 trades and verify if the drawdown risk persists across multiple market cycles.

ADDITIONAL METRICS

CAGR	**0.88%**
Sortino Ratio	**0.14**
Turnover	**6.22x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10091.30**