LATINOS TRADING

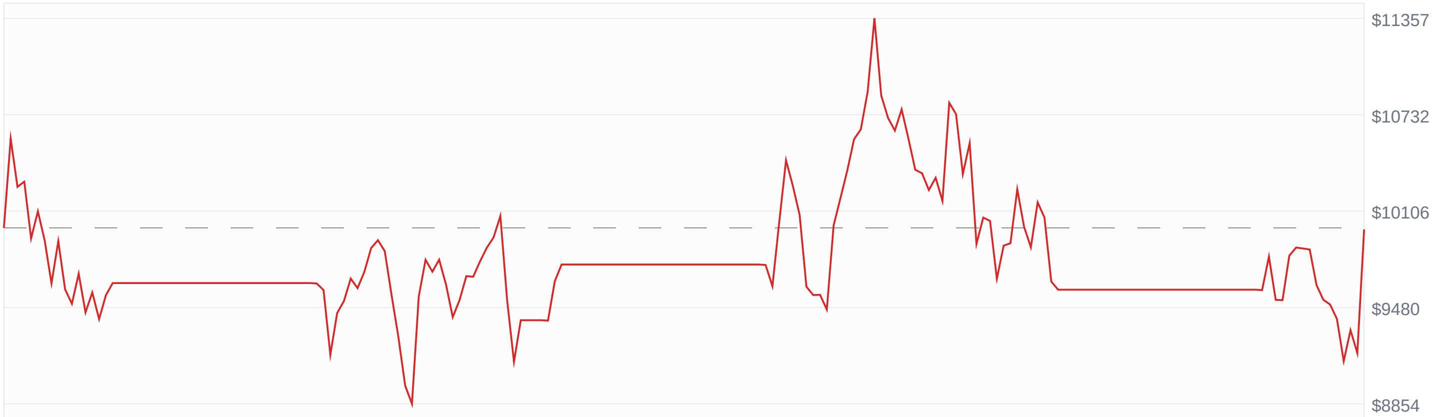
BACKTEST REPORT

Backtest #37358 · NVDA · EVO_GG1RSISNIP_v38

ROI	Sharpe	Win Rate	Max Drawdown
-0.16%	0.15	40.0%	-19.59%

EQUITY CURVE

201 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v38 strategy on NVDA failed to generate alpha, delivering a negligible -0.16% ROI and a razor-thin Sharpe ratio of 0.15. A win rate of 40% paired with a severe 19.59% drawdown indicates the model is more likely to lose money than profit on its signals. With only five trades, the statistical sample is too small to confirm any pattern, rendering the results statistically insignificant. The strategy likely failed due to overfitting or a temporary mean-reversion anomaly in the semiconductor sector. We must run a larger out-of-sample backtest to validate whether this underperformance is an anomaly or a structural flaw.

ADDITIONAL METRICS

CAGR	**-0.16%**
Sortino Ratio	**0.13**
Turnover	**9.72x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9986.63**

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