LATINOS TRADING

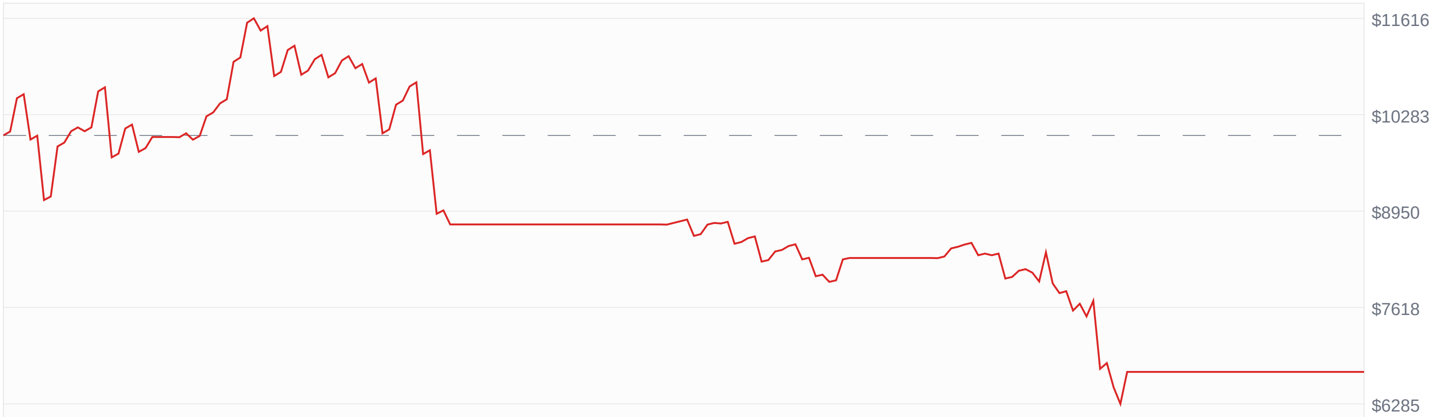
BACKTEST REPORT

Backtest #28281 · VOXR · EVO_GG1RSISNIP_v308

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

This backtest reveals catastrophic failure, evidenced by a zero win rate and a forty-five percent maximum drawdown that signals severe risk management flaws. The negative Sharpe ratio of minus one point one three confirms the strategy generates no alpha while exposing capital to unacceptable volatility. With only four total trades, the sample size is statistically insignificant, making any performance metric unreliable for live deployment. The primary issue appears to be signal execution or entry timing rather than market direction, given the complete absence of profitable exits. Immediate next step is to audit the signal manifest for logic errors or overfitting before considering any further optimization attempts.

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$6727.47