LATINOS TRADING

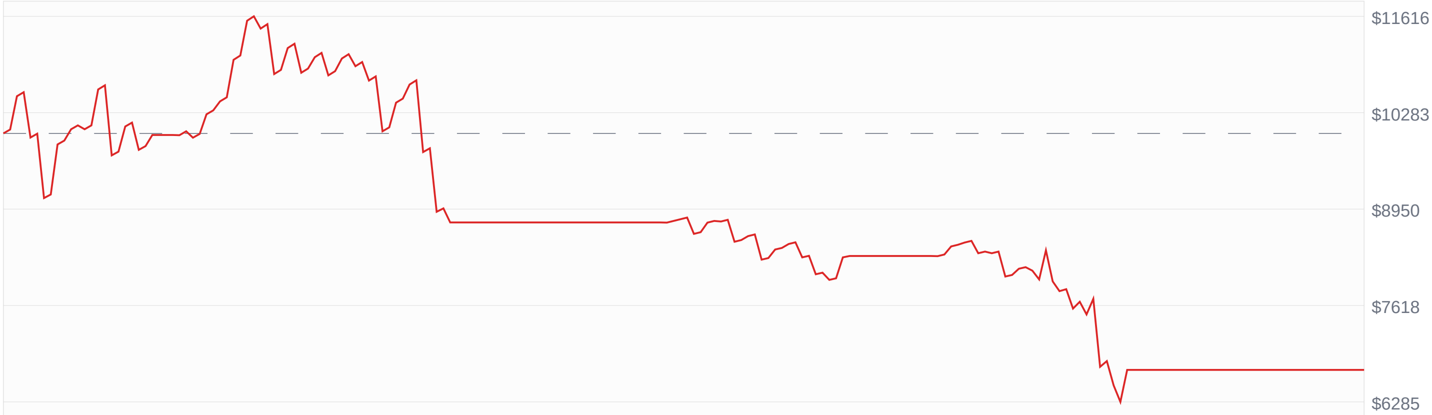
BACKTEST REPORT

Backtest #29348 · VOXR · EVO_GG1RSISNIP_v241

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

The strategy failed catastrophically with zero wins across four trades, yielding a thirty-two percent loss and a forty-five percent drawdown. A negative Sharpe ratio of minus one point one three confirms severe risk-adjusted underperformance relative to the risk-free rate. Such a tiny sample size renders the results statistically insignificant, meaning the zero win rate could easily stem from variance rather than flawed logic. The capital erosion suggests the entry signals triggered during adverse market conditions without adequate protective stops or hedges. A concrete next step is to expand the backtest window and filter for higher volatility regimes to determine if the signal logic holds under different market conditions.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.