LATINOS TRADING

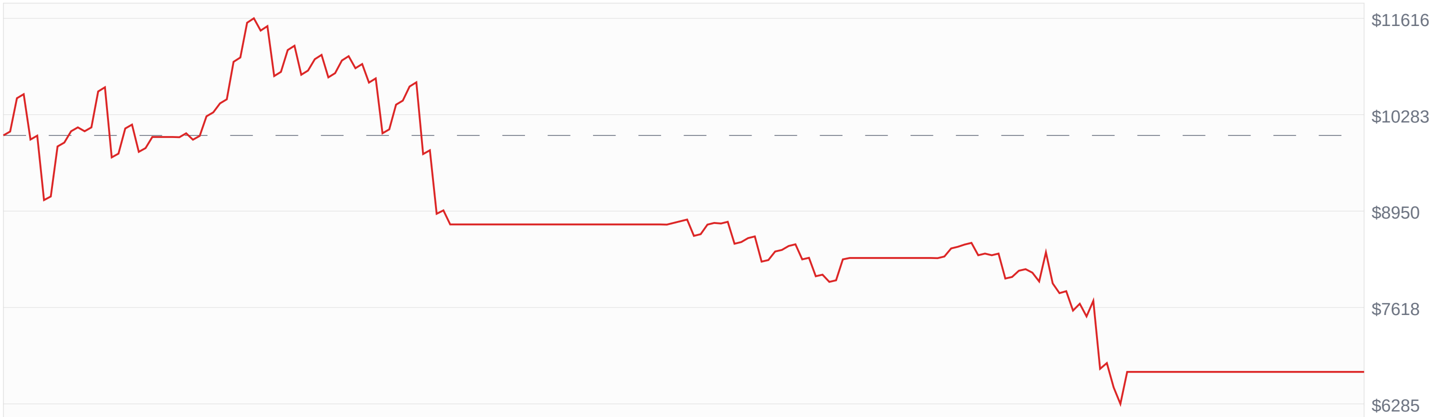
BACKTEST REPORT

Backtest #29917 · VOXR · EVO_GG1RSISNIP_v1427

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 suffered a catastrophic failure with a 0% win rate and -32.73% ROI over only four trades, rendering the Sharpe ratio of -1.13 statistically meaningless due to insufficient sample size. The 45.89% max drawdown indicates extreme volatility and poor risk management, likely stemming from overfitting or lack of diversification in the signal logic. Such a small N=4 dataset offers zero statistical confidence in the underlying edge, suggesting the results are noise rather than a reproducible alpha source. The primary next step is to expand the backtest window to include at least 100 trades or switch to walk-forward analysis to validate robustness. Until then, the system must be considered untradeable and requires fundamental signal

ADDITIONAL METRICS

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

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