LATINOS TRADING

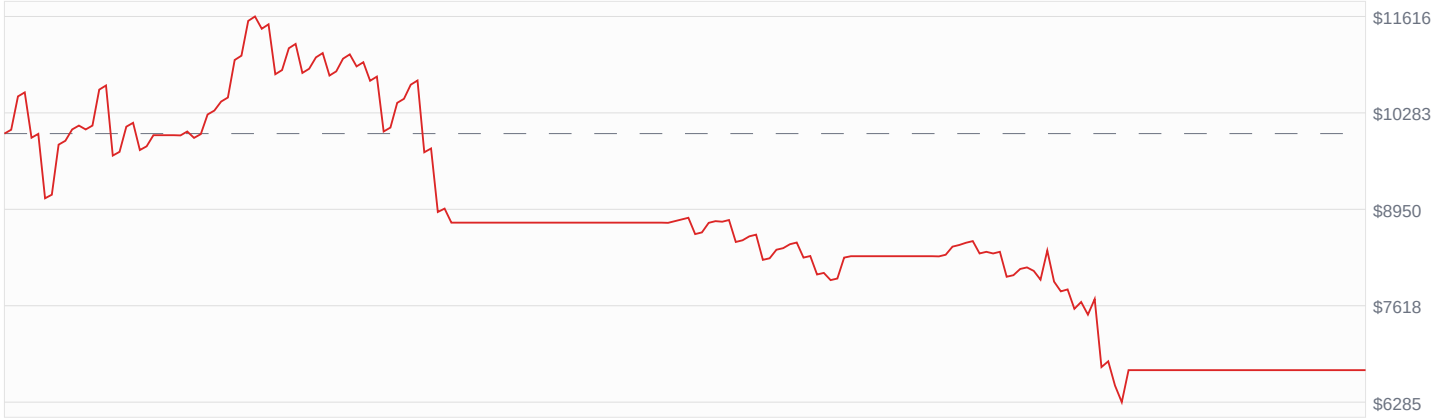
BACKTEST REPORT

Backtest #29968 · VOXR · EVO_GG1RSISNIP_v1450

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 is a catastrophic failure with zero wins across four trades, resulting in a 45.89% drawdown and -32.73% ROI. A Sharpe ratio of -1.13 confirms the strategy generates negative risk-adjusted returns, indicating systematic decay rather than random variance. The tiny sample size of four trades precludes any statistical confidence, rendering the zero win-rate a critical signal of flawed logic. The strategy likely suffers from overfitting or execution latency, causing it to miss valid entry points entirely. Immediate next step: abandon this configuration and audit the entry signal logic against broader 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.