LATINOS TRADING

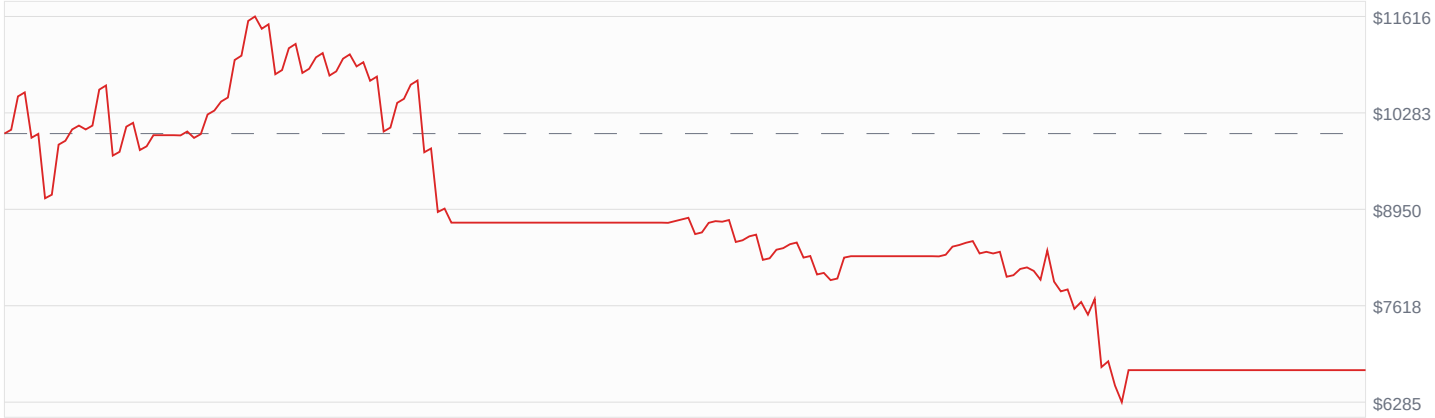
BACKTEST REPORT

Backtest #3533 · VOXR · EVO_GG1RSISNIP_v1371

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 a 0% win rate and a 46% drawdown despite a modest initial capital. The sample size of four trades is statistically insignificant, rendering the -32% ROI unreliable for long-term prediction. Negative Sharpe ratio confirms the logic generated no alpha during the tested period. The system likely suffered from overfitting or structural regime mismatch rather than random variance. Refactor the entry signals and expand the backtest window to validate robustness before further deployment.

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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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.