

LATINOS TRADING

BACKTEST REPORT



Backtest #1906 · VOXR · EVO_GG1RSISNIP_v375

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 VOXR backtest is a complete failure: 0% win rate, -32.73% ROI, and -1.13 Sharpe ratio across only 4 trades. Such a tiny sample size renders all metrics statistically meaningless, yet the 45.89% max drawdown signals catastrophic risk regardless. The strategy failed to generate even a single profitable exit, suggesting broken entry logic or regime mismatch. Next step: expand the backtest window to include 50+ trades for statistical validity, and audit the entry signal to identify why every trade closed at a loss.

ADDITIONAL METRICS

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