

LATINOS TRADING

BACKTEST REPORT



Backtest #29586 · VOXR · EVO_GG1RSISNIP_v906

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 is fundamentally broken, evidenced by a zero percent win rate across only four trades, which renders the negative Sharpe ratio and thirty-two percent loss statistically meaningless. The forty-five percent drawdown suggests extreme volatility unmitigated by any effective risk controls, likely due to the minimal sample size masking structural flaws. With such sparse data, we cannot confirm alpha generation, only a complete failure to capture profitable entries. Immediate next steps require expanding the backtest window to thousands of trades to validate signal reliability before any further consideration.

ADDITIONAL METRICS

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