

LATINOS TRADING

BACKTEST REPORT



Backtest #30117 · VOXR · EVO_EVOEVOEVOE_v649

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, posting a -32.73% ROI and zero win rate across only four trades. A -1.13 Sharpe ratio and 45.89% max drawdown indicate severe risk without any offsetting alpha. Such a tiny sample size renders statistical confidence negligible, making it impossible to distinguish noise from structural failure. The code likely contains critical logic errors preventing any execution. I recommend a full audit of the signal generation module before attempting any further optimization.

ADDITIONAL METRICS

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