

LATINOS TRADING

BACKTEST REPORT



Backtest #44012 · VOXR · EVO_EVOEVOEVOE_v2003

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, losing 32.73% of capital with a zero percent win rate and a negative Sharpe ratio of 1.13. The 45.89% maximum drawdown indicates severe risk exposure without any offsetting gains. With only four total trades, the sample size is statistically insignificant, making it impossible to distinguish skill from pure noise. The next step is to backtest this signal logic on a larger historical dataset to determine if the zero win rate is a structural flaw or an artifact of the small sample.

ADDITIONAL METRICS

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