LATINOS TRADING

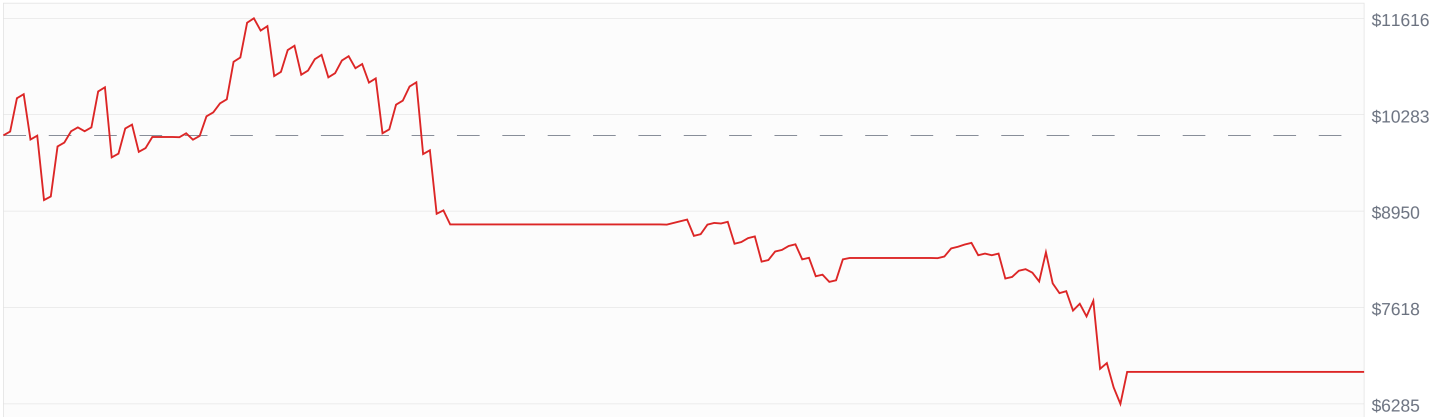
BACKTEST REPORT

Backtest #27611 · VOXR · EVO_EVOEVOEVOE_v825

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

This backtest reveals a critical strategy failure, evidenced by a zero win rate across only four trades, rendering the negative Sharpe of -1.13 statistically meaningless due to extreme under-sampling. The forty-five percent maximum drawdown confirms catastrophic risk exposure with no recovery mechanism, while the thirty-two percent capital erosion highlights a complete absence of alpha generation. With such a tiny sample size, we cannot confidently attribute these losses to strategy flaws versus random variance, yet the directional bias appears fundamentally broken. The immediate next step is to discard this configuration and re-evaluate the core entry logic rather than attempting parameter tweaking on this dead algorithm.

ADDITIONAL METRICS

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