LATINOS TRADING

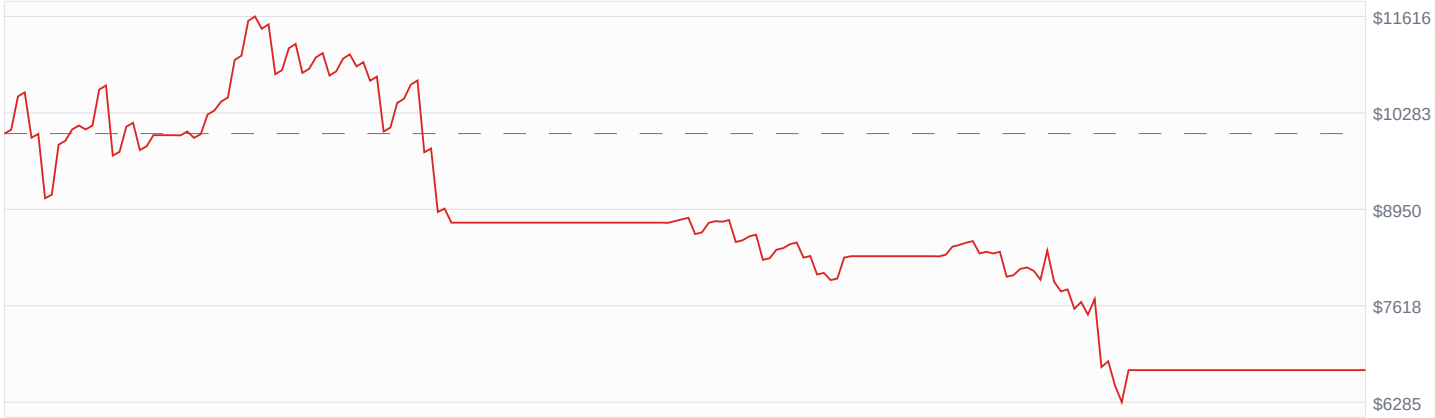
BACKTEST REPORT

Backtest #29637 · VOXR · EVO_EVOEVOEVOE_v569

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 exhibits catastrophic failure with a zero percent win rate and a severe forty-five percent drawdown, indicating structural flaws in signal generation rather than mere market volatility. A sample size of only four trades renders the negative Sharpe ratio statistically unreliable, meaning the poor returns may not reflect the algorithm's true long-term potential. While the negative ROI confirms immediate losses, the insufficient data volume prevents confident rejection of the core logic without further testing. The critical next step is to expand the backtest period to generate a larger trade count for meaningful statistical significance.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.