LATINOS TRADING

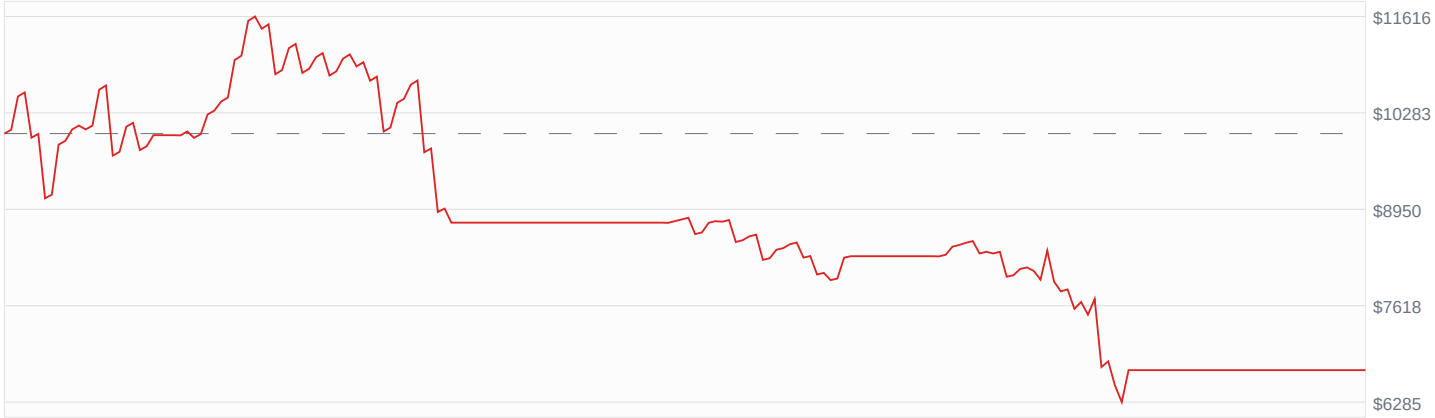
BACKTEST REPORT

Backtest #29970 · VOXR · EVO_EVOEVOEVOE_v1969

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 is a total failure with a negative ROI of -32.73% and a worst-case Sharpe ratio of -1.13, signaling severe alpha decay. A 0% win rate across only four trades indicates the strategy logic is fundamentally broken or unviable in current market conditions. The sample size is statistically insignificant, rendering results unreliable for any institutional deployment. The 45.89% max drawdown further confirms excessive risk exposure without compensating returns. Immediate code refactoring and parameter optimization are required before further simulation.

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.