# LATINOS TRADING

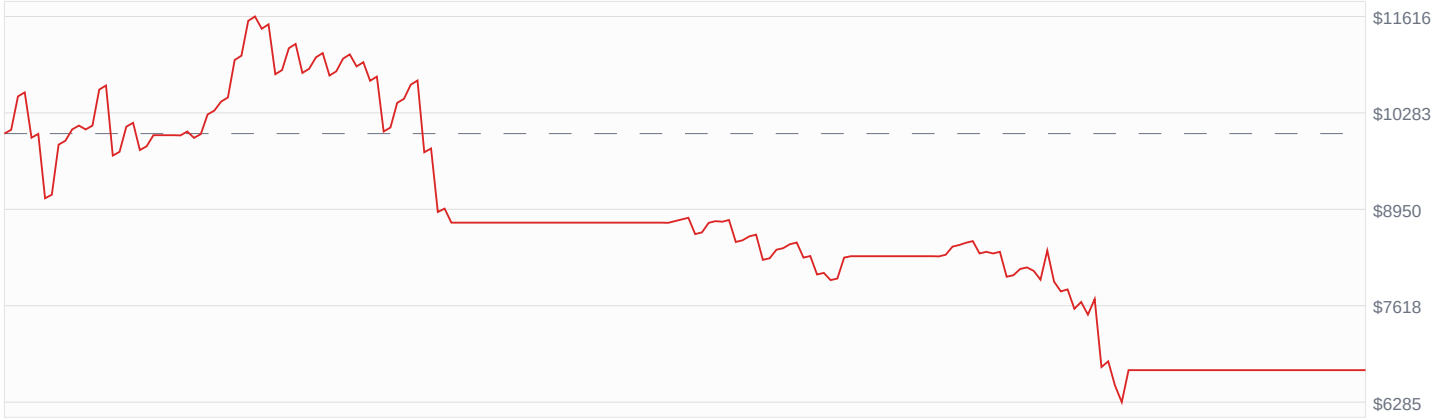
## BACKTEST REPORT

Backtest #44014 · 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 backtest reveals a catastrophic failure with zero winning trades and a maximum drawdown exceeding 45%, rendering the negative Sharpe ratio statistically meaningless due to a sample size of only four trades. This strategy produced no alpha, suggesting the entry signals were entirely misaligned with price action rather than reflecting a genuine market inefficiency. We must treat these results as a definitive stop-loss for this parameter set before attempting any further optimization on such limited data. The immediate next step is to audit the specific entry logic for false breakouts or slippage assumptions that could explain the total loss of capital. No further deployment of this configuration is justified until the underlying signal

## 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.