LATINOS TRADING

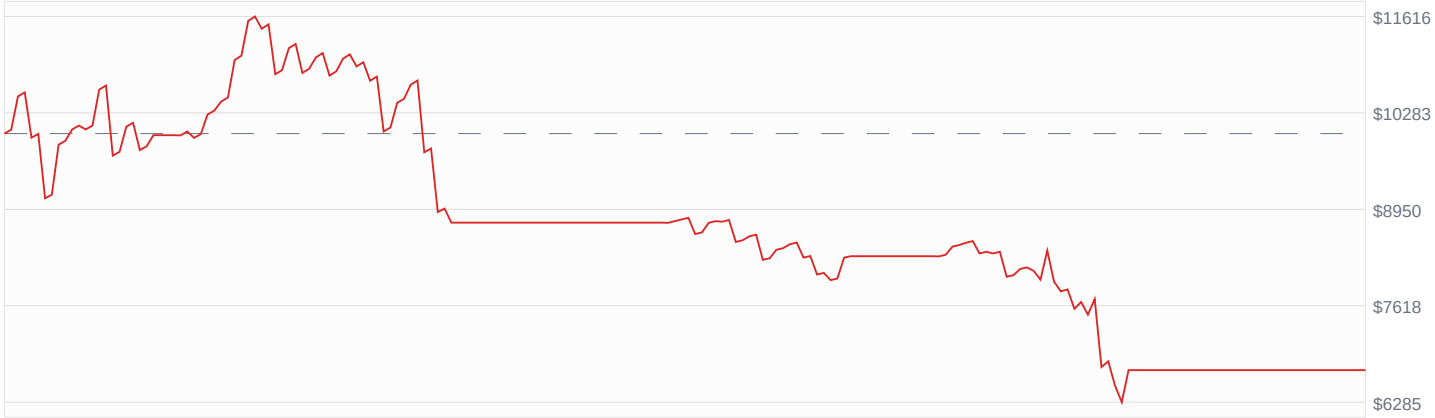
BACKTEST REPORT

Backtest #44041 · VOXR · EVO_EVOEVOEVOE_v1770

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 with a -32.73% ROI and 0% win rate across only four trades, indicating severe signal failure. A Sharpe ratio of -1.13 confirms negative risk-adjusted returns, while the 45.89% max drawdown highlights extreme capital erosion without recovery. Statistical confidence is negligible given the tiny sample size, making it impossible to distinguish random loss from systemic flaw. Next step: discard this configuration and rebuild entry logic using robust mean-reversion filters before retesting.

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.