LATINOS TRADING

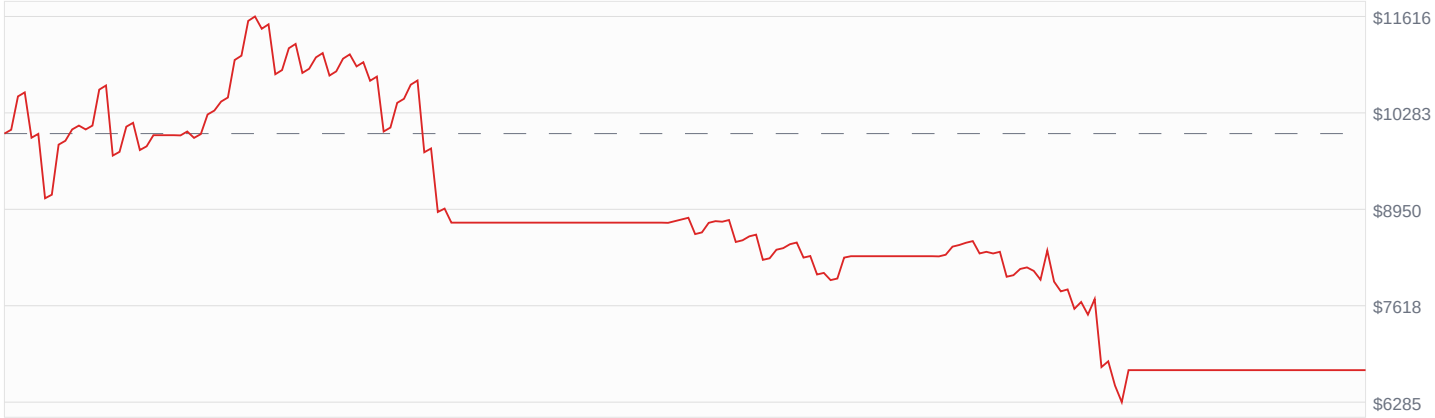
BACKTEST REPORT

Backtest #45744 · VOXR · EVO_EVOEVOEVOE_v1864

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 negative thirty-two percent return and zero percent win rate across four trades. The negative Sharpe ratio confirms consistent losses relative to volatility, while the extreme drawdown indicates severe risk management breakdowns. Statistical confidence is negligible due to the tiny sample size, making these results highly prone to random variance rather than structural flaws. The primary issue is the complete absence of profitable entries, suggesting the signal logic is fundamentally misaligned with market conditions. Implement a stricter entry filter to reduce trade frequency and improve selectivity 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.