LATINOS TRADING

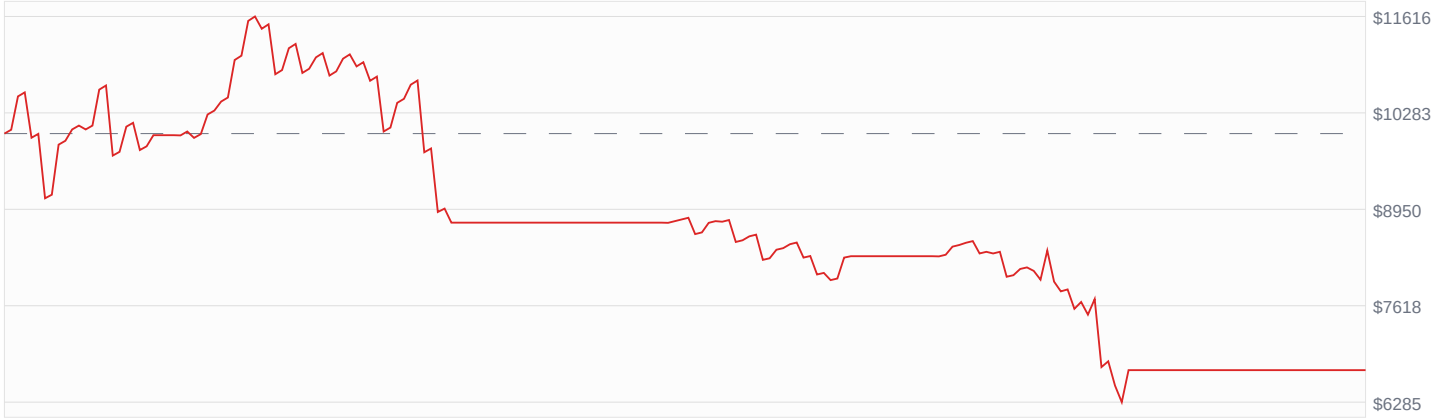
BACKTEST REPORT

Backtest #43966 · VOXR · EVO_EVOEVOEVOE_v2022

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 decisively, losing 32.73% with a negative Sharpe ratio of -1.13 and a zero percent win rate. The maximum drawdown reached 45.89%, indicating severe capital erosion without any profitable trades to offset losses. Statistical confidence is effectively nonexistent given the tiny sample size of only four trades, making the results unreliable for broader inference. The signal logic likely suffers from poor entry timing or excessive noise, rendering the current parameters unviable. The immediate next step is to backtest alternative indicator combinations to identify a positive expectancy baseline before any further optimization.

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.