LATINOS TRADING

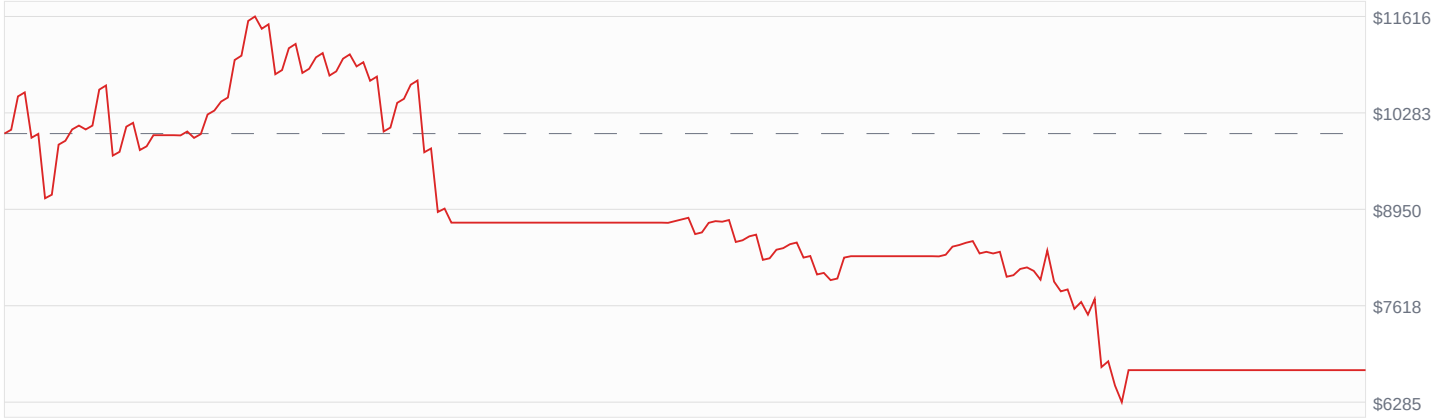
BACKTEST REPORT

Backtest #23115 · VOXR · EVO_EVOEVOEVOE_v1779

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 EVO_EVOEVOEVOE_v1779 strategy failed catastrophically on VOXR, generating a -32.73% ROI and a 45.89% max drawdown. With a 0.0% win rate across only four trades, the results lack statistical significance, rendering the Sharpe ratio of -1.13 meaningless. This indicates a fundamental flaw in signal logic rather than normal market variance. The sample size is too small to validate any underlying edge, making the negative expectancy highly unreliable. Immediate code refactoring is required before any further optimization attempts.

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.