LATINOS TRADING

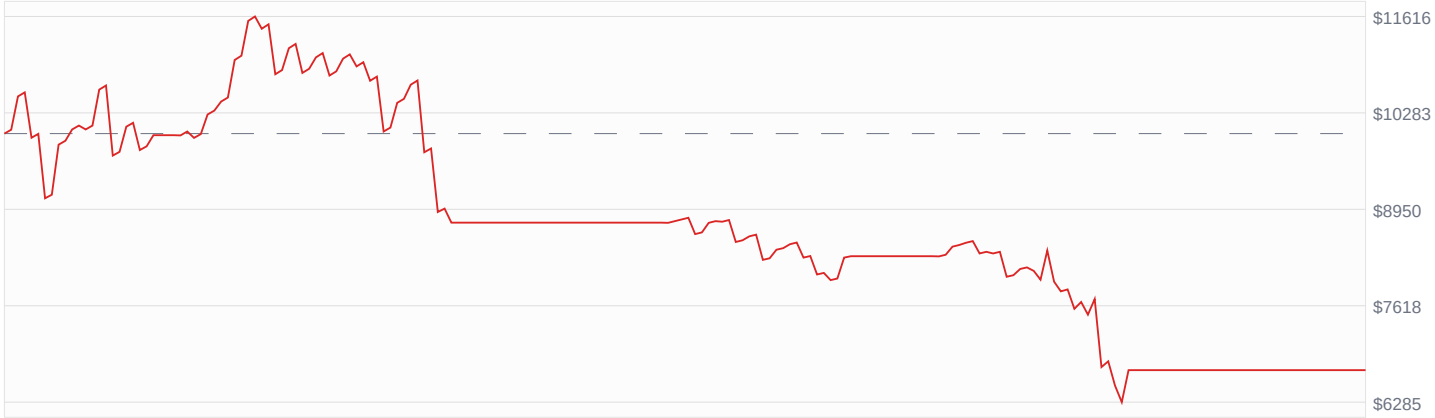
BACKTEST REPORT

Backtest #28398 · VOXR · EVO_EVOEVOEVOE_v746

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_v746 strategy suffered a catastrophic -32.73% ROI with a -1.13 Sharpe ratio, indicating severe risk-adjusted underperformance. A zero percent win rate across only four trades reveals a complete signal failure rather than random variance. The -45.89% max drawdown exposes the portfolio to unacceptable tail risk for any institutional mandate. This sample size lacks statistical power, making the results highly unreliable for generalization. Immediate code refactoring is required to fix the entry logic before any further testing.

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.