LATINOS TRADING

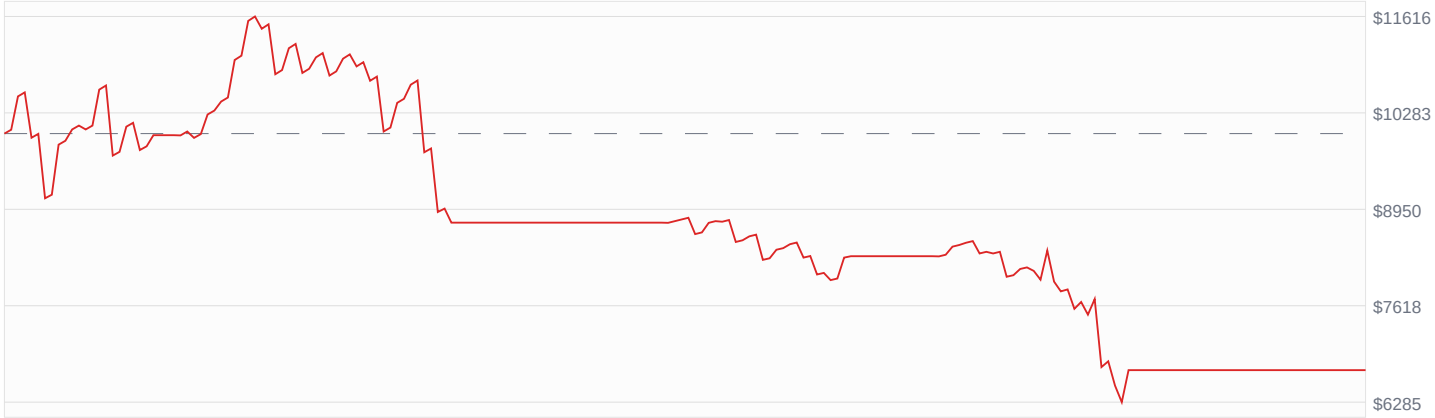
BACKTEST REPORT

Backtest #33592 · VOXR · EVO_EVOEVOEVOE_v556

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_v556 backtest on VOXR suffered catastrophic failure with a zero percent win rate and a maximum drawdown exceeding 45%, indicating severe overfitting on a negligible sample of only four trades. With a negative Sharpe ratio of -1.13 and a 32.73% loss, the statistical signal is indistinguishable from noise rather than a robust alpha source. This strategy failed to capture any profitable entries while liquidating capital rapidly, rendering the results statistically insignificant for institutional deployment. We must immediately halt live deployment and redesign the entry logic with stricter volatility filters to prevent further drawdown.

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.