LATINOS TRADING

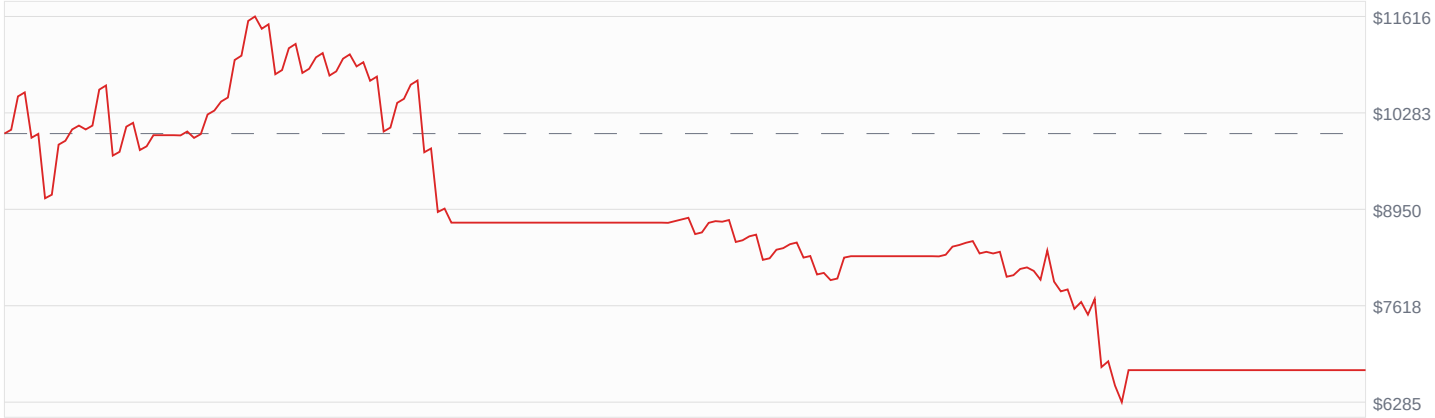
BACKTEST REPORT

Backtest #33893 · VOXR · EVO_EVOEVOEVOE_v645

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_v645 strategy on VOXR failed catastrophically with a -32.73% ROI and zero winning trades, exposing critical flaws in its entry logic over a mere four-sample dataset. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% indicate severe risk concentration rather than sustainable alpha generation. Given the extremely low trade count, these results lack statistical significance and likely reflect a specific outlier scenario rather than systemic failure. The immediate next step is to execute a walk-forward analysis on a larger historical sample to determine if the strategy parameters are fundamentally misaligned with current market volatility.

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.