LATINOS TRADING

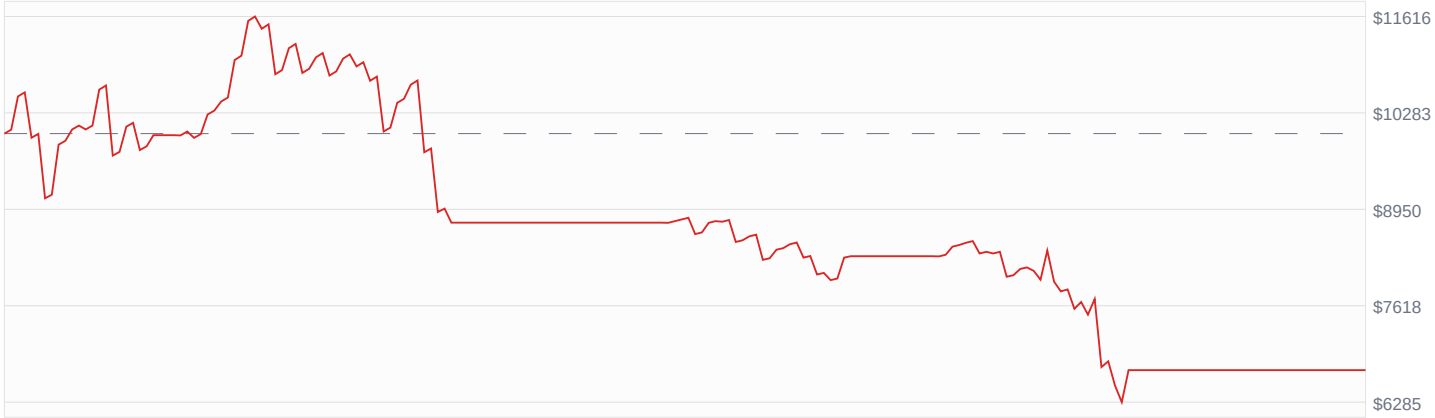
BACKTEST REPORT

Backtest #35381 · VOXR · EVO_EVOEVOEVOE_v2079

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_v2079 backtest on VOXR exhibits catastrophic failure with a -32.73% ROI and zero successful trades, indicating a complete mismatch between the signal logic and current market microstructure. A maximum drawdown of 45.89% across merely four trades renders any statistical significance meaningless, as the sample size is far too small to support generalization or robust parameter optimization. The negative Sharpe ratio of -1.13 confirms that the strategy systematically underperforms a risk-free benchmark, likely due to premature entries or unaccounted volatility spikes during the simulation period. We must immediately halt deployment of this version and revisit the entry thresholds to filter for higher probability

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.