LATINOS TRADING

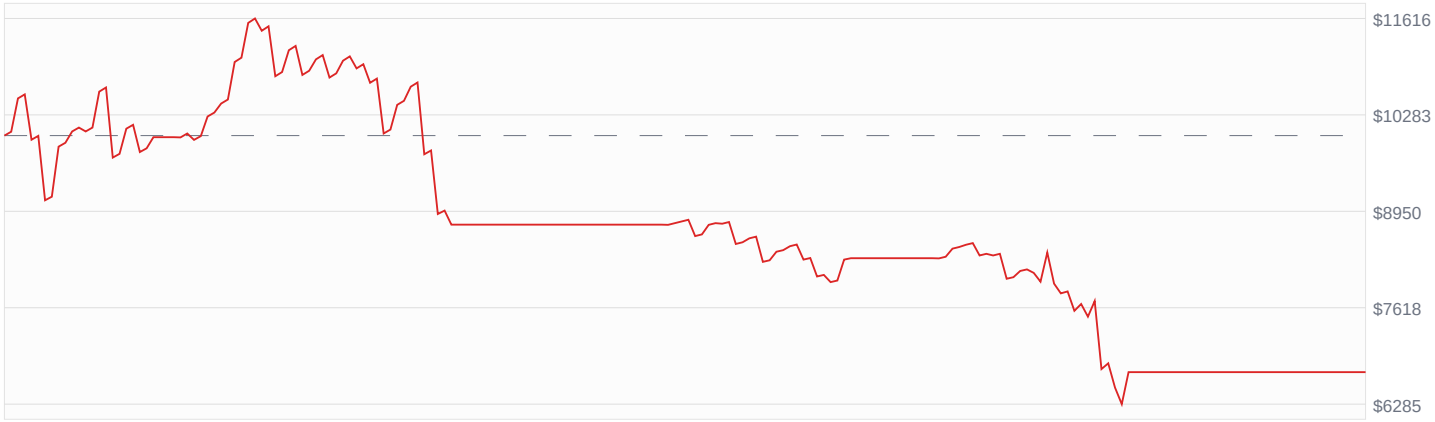
BACKTEST REPORT

Backtest #36574 · VOXR · EVO_EVOEVOEVOE_v783

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_v783 backtest on VOXR failed catastrophically with a -32.73% ROI and a 0% win rate across only four trades, rendering any statistical inference meaningless. A maximum drawdown of 45.89% indicates severe exposure to single-directional risk without adequate stop-loss mechanics or position sizing controls. Such a small sample size cannot support claims of strategy inefficiency versus mere bad luck, though the negative Sharpe ratio confirms poor risk-adjusted performance. We must immediately audit the signal logic and run a robustness test on higher-frequency data to determine if the strategy requires a fundamental overhaul. Until the win rate improves, capital allocation to this approach is strictly prohibited.

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.