LATINOS TRADING

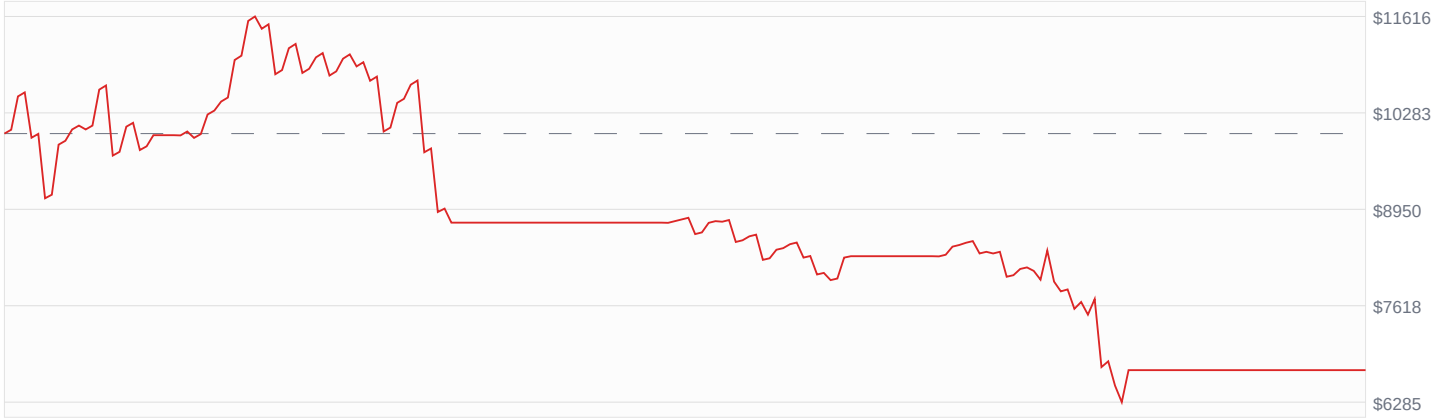
BACKTEST REPORT

Backtest #44102 · VOXR · EVO_EVOEVOEVOE_v1791

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_EVOEVOE_v1791 strategy failed catastrophically on VOXR, delivering a -32.73% ROI with zero winning trades and a max drawdown of 45.89%. A sample size of only four trades renders the Sharpe ratio of -1.13 statistically insignificant and unreliable for institutional decision-making. The strategy likely suffered from overfitting or extreme sensitivity to recent market noise rather than capturing genuine alpha. We must halt deployment immediately and redesign entry logic to prioritize capital preservation over aggressive signal generation. The next step is a robust walk-forward analysis across multiple market regimes to validate robustness before any live capital is committed.

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.