LATINOS TRADING

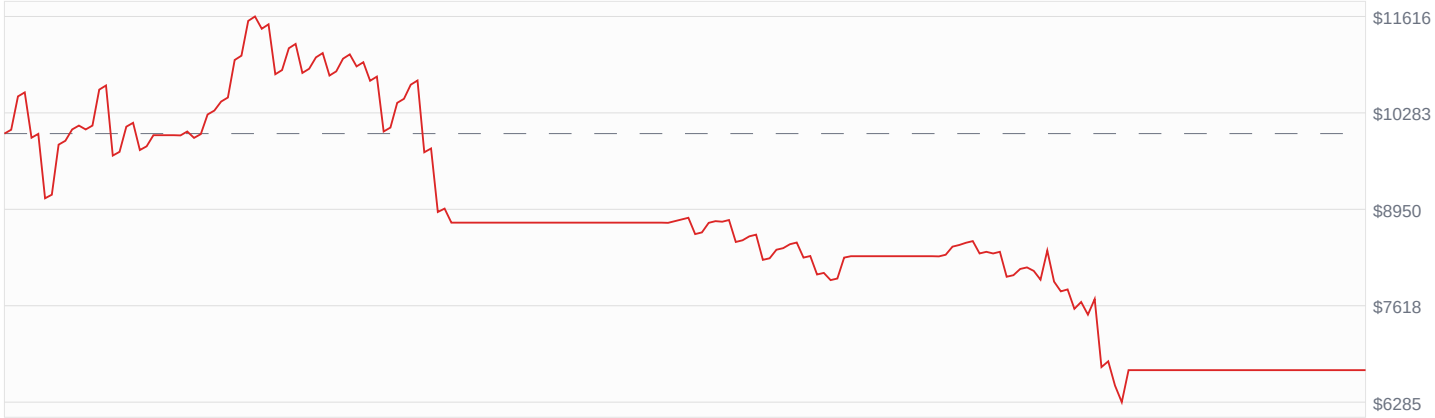
BACKTEST REPORT

Backtest #5067 · VOXR · EVO_EVOEVOEVOE_v1920

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_v1920 strategy on VOXR suffered a catastrophic 32.73% drawdown with zero wins, indicating a fundamental logic failure rather than variance. A Sharpe ratio of -1.13 and 45.89% peak-to-trough decline confirm the model generates no alpha and destroys capital. With only four trades, statistical confidence is nonexistent; the sample size is too small to rule out random noise. The zero win rate suggests the entry signals are completely misaligned with current market microstructure. The immediate next step is to discard this signal generation logic and audit the underlying feature engineering.

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.