

LATINOS TRADING

BACKTEST REPORT



Backtest #46865 · VOXR · EVO_EVOVOGG1R_v461

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOVOGG1R_v461 strategy on VOXR failed decisively, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05 despite a low drawdown of 11.32%. With only three trades executed, the statistical sample size is critically insufficient to validate the strategy's robustness or claim any genuine alpha. The 33.3% win rate suggests the entry logic lacks a reliable edge in this specific volatility regime, making the results statistically noise rather than a signal. Before redeploying capital, we must expand the backtest horizon to capture broader market cycles and validate if this underperformance is specific to recent price action or a systemic flaw. The next step involves re-optimizing entry thresholds on a larger dataset to determine if the

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86