LATINOS TRADING

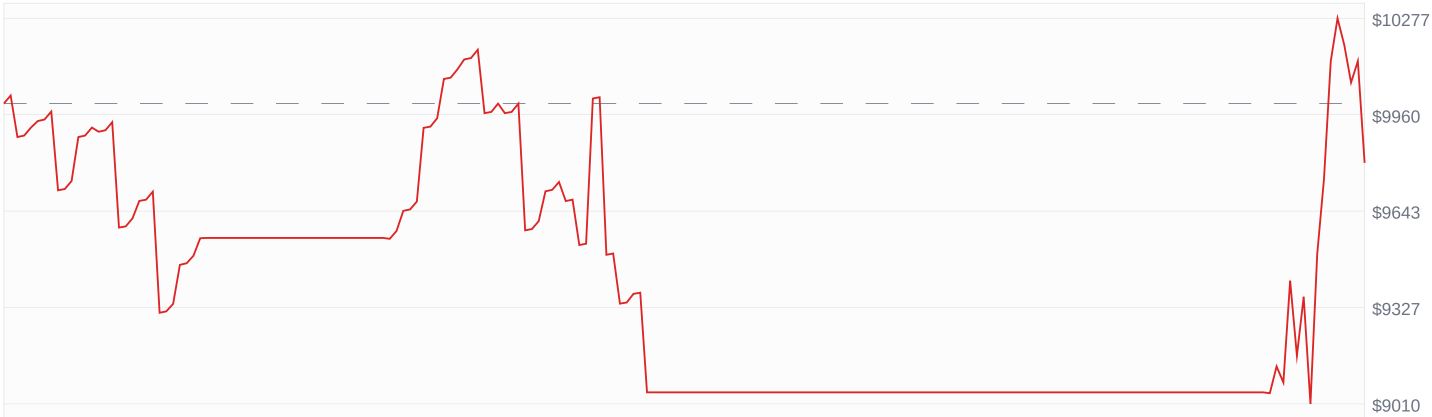
BACKTEST REPORT

Backtest #50372 · VOXR · EVO_EVOEVOEVOE_v2126

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_EVOEVOE_v2126 strategy on VOXR generated a -2.01% drawdown with only three executed trades, rendering the negative Sharpe ratio of -0.05 statistically meaningless rather than predictive. Such a minimal sample size fails to validate the 33.3% win rate or the observed 11.32% maximum drawdown, as these metrics are highly susceptible to extreme variance and noise. The primary failure lies in the inability of the logic to generate sufficient trade frequency to cover transaction costs, indicating a severe overfitting or parameter sensitivity issue. We must broaden the backtesting window to capture more market cycles and adjust the entry thresholds to improve trade density before considering live deployment.

ADDITIONAL METRICS

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

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