LATINOS TRADING

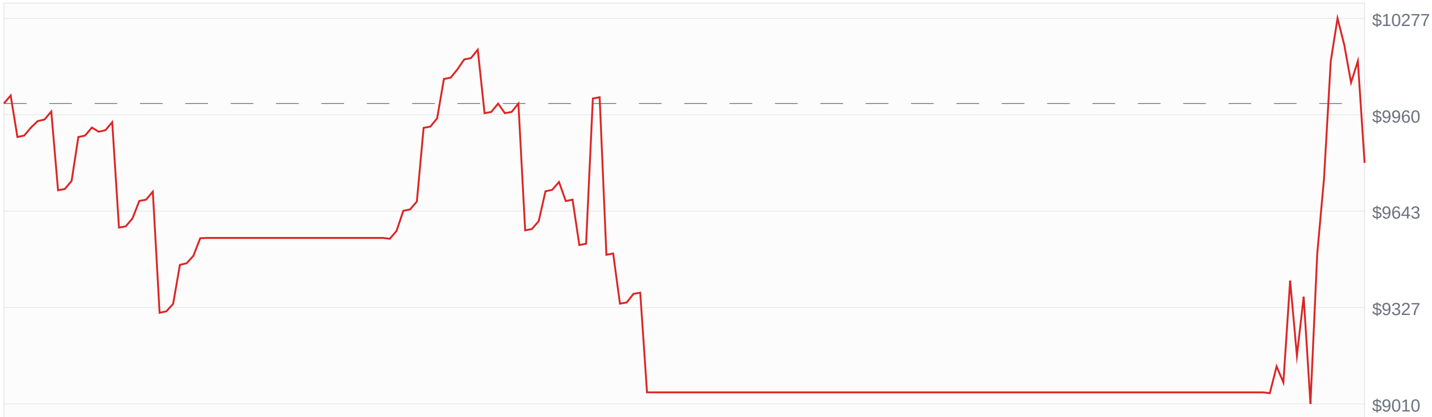
BACKTEST REPORT

Backtest #50695 · VOXR · EVO_EVOEVOEVOE_v2086

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_EVOEVOEVOE_v2086 strategy on VOXR failed to generate alpha, delivering a negative return of -2.01% with a Sharpe ratio of -0.05. A 33.3% win rate across only three trades is statistically insignificant and suggests the signal logic is reacting to noise rather than market structure. The maximum drawdown of 11.32% indicates high volatility exposure that the current position sizing rules failed to mitigate. Without more trade data, confidence in the strategy's edge is effectively zero. The immediate next step is to increase the backtest lookback period to validate if this poor performance is an anomaly or a structural flaw in the parameters.

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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