LATINOS TRADING

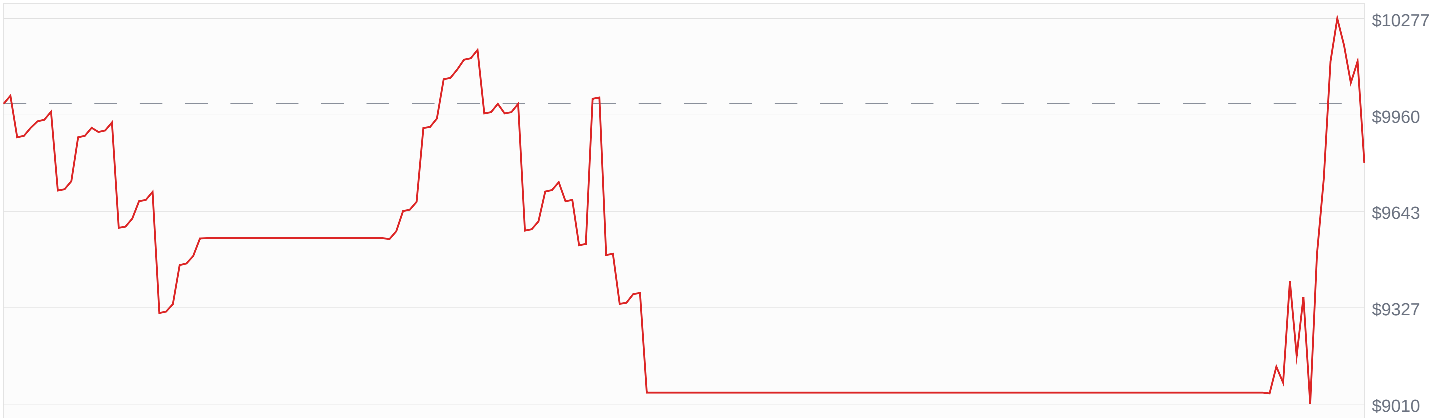
BACKTEST REPORT

Backtest #53814 · VOXR · EVO_EVOEVOEVOE_v1922

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_v1922 strategy on VOXR failed to generate alpha, recording a -2.01% return and a negative Sharpe ratio of -0.05, indicating a loss of capital relative to risk. With only three executed trades, the sample size is statistically insignificant, rendering the 33.3% win rate and 11.32% drawdown unreliable for performance attribution. The extreme low trade count suggests the entry filters were too restrictive, preventing the model from capturing market volatility. We must widen the entry parameters or reduce position sizing thresholds to increase trade frequency before drawing definitive conclusions. This specific iteration requires immediate parameter optimization to improve statistical validity and profitability.

ADDITIONAL METRICS

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