LATINOS TRADING

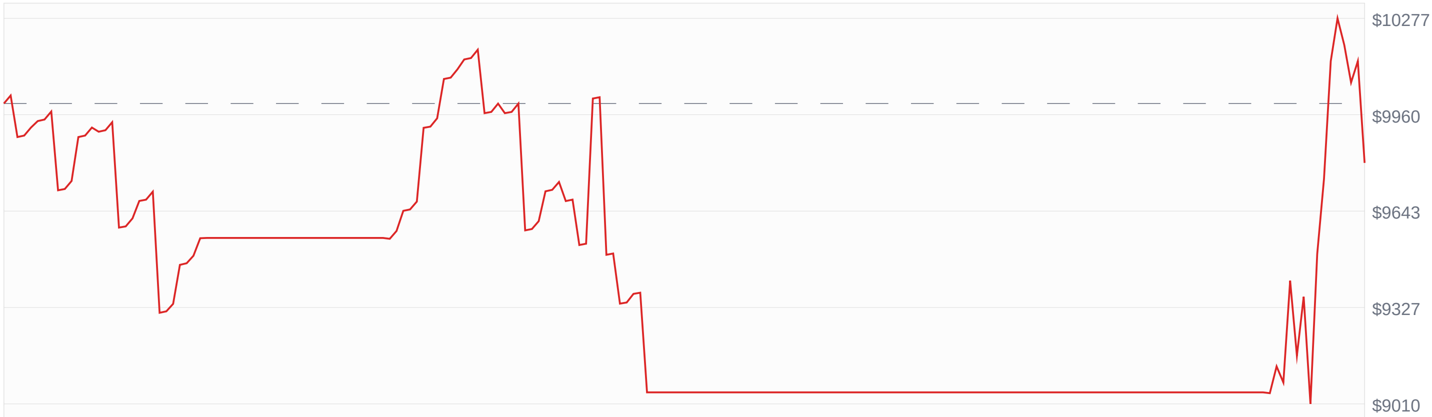
BACKTEST REPORT

Backtest #56577 · VOXR · EVO_EVOEVOEVOE_v1834

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 VOXR backtest for strategy EVO_EVOEVOE_v1834 shows severe inefficiency with negative returns and a Sharpe ratio of -0.05, indicating the strategy failed to generate alpha. Only three trades were executed, creating an extremely small sample size that renders the 33.3% win rate statistically insignificant and non-actionable. The 11.32% maximum drawdown confirms high volatility exposure without sufficient profit cushion to offset losses. Consequently, the current parameters cannot be validated or recommended for live deployment based on this limited data. The immediate next step is to widen the lookback period or adjust entry thresholds to increase trade frequency and stabilize performance metrics.

ADDITIONAL METRICS

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