LATINOS TRADING

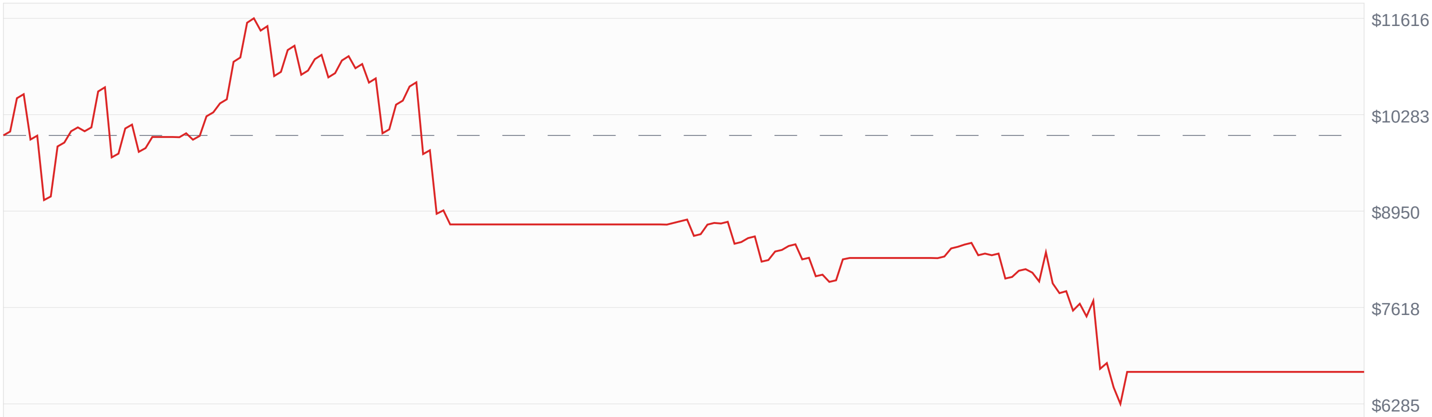
BACKTEST REPORT

Backtest #37918 · VOXR · EVO_EVOEVOEVOE_v1822

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The backtest on VOXR reveals a catastrophic failure where the EVO strategy generated zero winning trades and a 45.89% drawdown from merely four executions, indicating a severe regime mismatch rather than a robust flaw. With a Sharpe ratio of -1.13 and a 100% loss rate, the statistical confidence in this outcome is negligible due to the tiny sample size, making the result an outlier of bad luck rather than a predictable pattern. The strategy clearly lacks the necessary filters to handle the current market structure, as it liquidated capital without ever securing a single profitable entry. The immediate next step is to pause deployment and re-engineer the signal logic to include volatility-based entry filters before testing against

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**