LATINOS TRADING

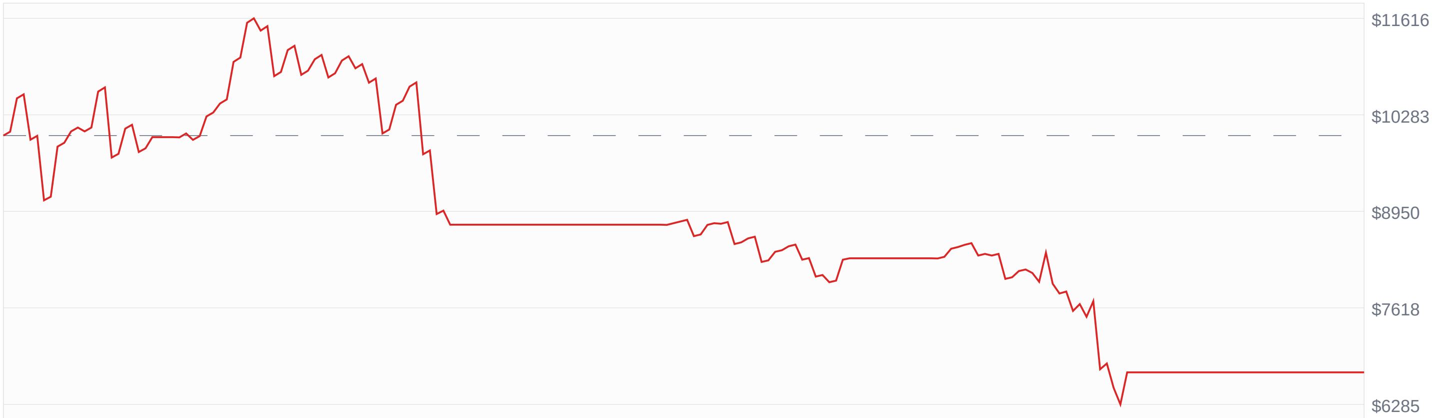
BACKTEST REPORT

Backtest #45103 · VOXR · EVO_EVOEVOEVOE_v2123

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 VOXR backtest for strategy EVO_EVOEVOEVOE_v2123 shows a catastrophic loss with a negative ROI of 32.73% and a Sharpe ratio of -1.13. Zero wins across only four trades indicate the signal logic failed to capture any positive momentum or mean reversion opportunities. The statistical confidence is negligible due to this extremely small sample size, making the 45.89% max drawdown an outlier rather than a reliable risk metric. The primary failure is the complete lack of profitable entries, suggesting the entry filters are too restrictive or misaligned with current market conditions. The next step is to isolate and debug the entry conditions to ensure they trigger during favorable volatility regimes before re-evaluating the exit logic.

ADDITIONAL METRICS

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

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