LATINOS TRADING

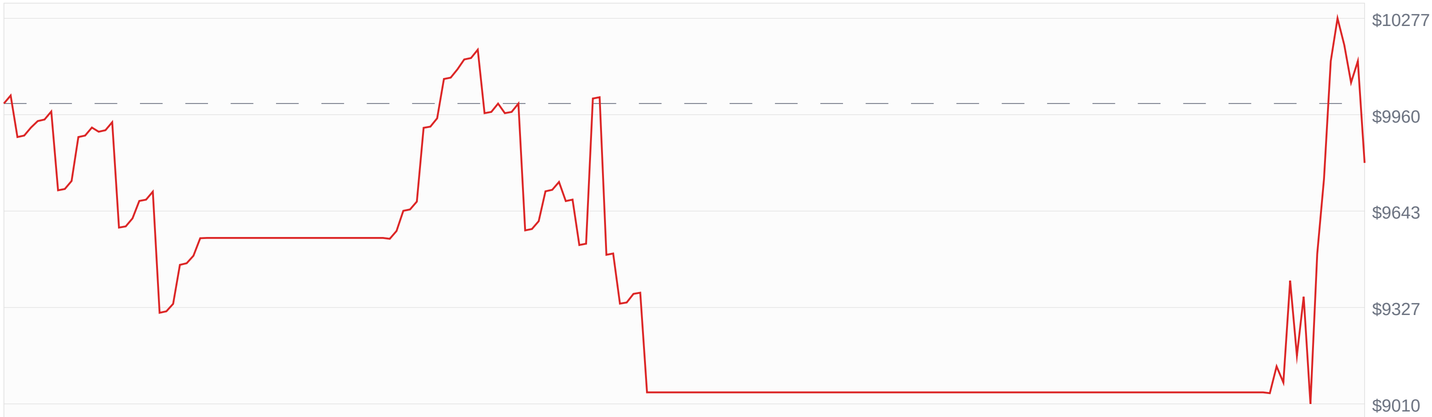
BACKTEST REPORT

Backtest #55465 · VOXR · EVO_EVOEVOEVOE_v2142

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_v2142 backtest on VOXR failed to generate alpha, recording a negative ROI of -2.01% and a negative Sharpe ratio of -0.05 across only three trades. A win rate of 33.3% and a maximum drawdown of 11.32% indicate that the signal logic likely lacks sufficient robustness or is overfitting to noise. Given the extremely small sample size, any statistical significance is nonexistent, rendering the results unreliable for live deployment. The primary failure point appears to be a lack of effective risk management or trend filtering within the strategy parameters. A concrete next step is to increase the backtest lookback period and trade count to validate whether the strategy performs under more diverse market conditions.

ADDITIONAL METRICS

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