LATINOS TRADING

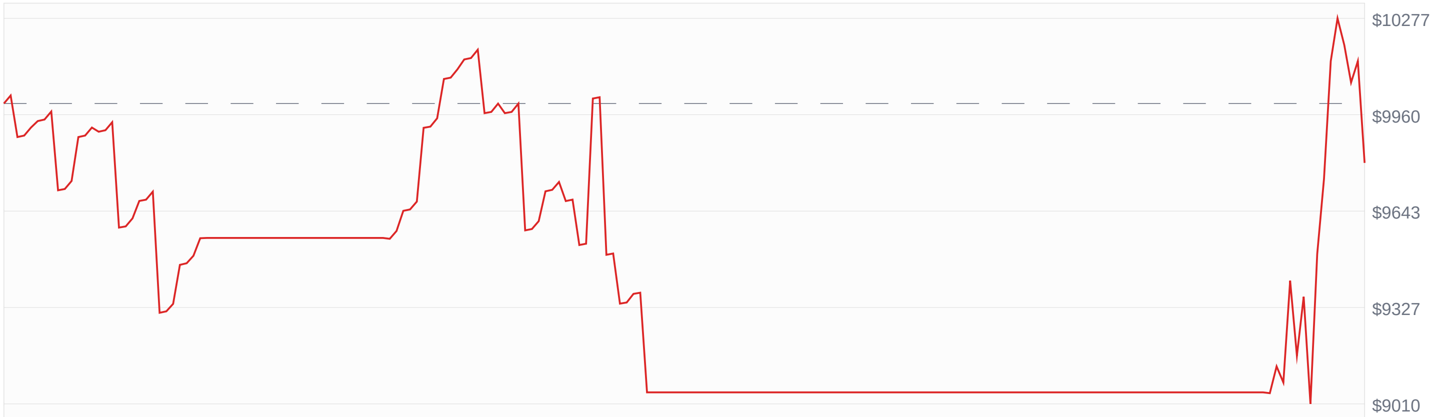
BACKTEST REPORT

Backtest #56253 · VOXR · EVO_EVOEVOEVOE_v531

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 the EVO strategy reveals a statistically insignificant failure, yielding a -2.01% ROI and a negative Sharpe ratio due to a meager sample of only three trades. With a win rate of merely 33.3% and an 11.32% peak drawdown, the current parameters lack robustness and cannot support capital allocation without substantial overfitting risks. This result indicates a clear misalignment between the strategy's logic and current market microstructure for this specific asset. We must expand the sample size by widening the backtest window or adjusting volatility filters before considering any live deployment. The immediate next step is to re-run the simulation with increased slippage and commission models to stress-test the three losing

ADDITIONAL METRICS

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