LATINOS TRADING

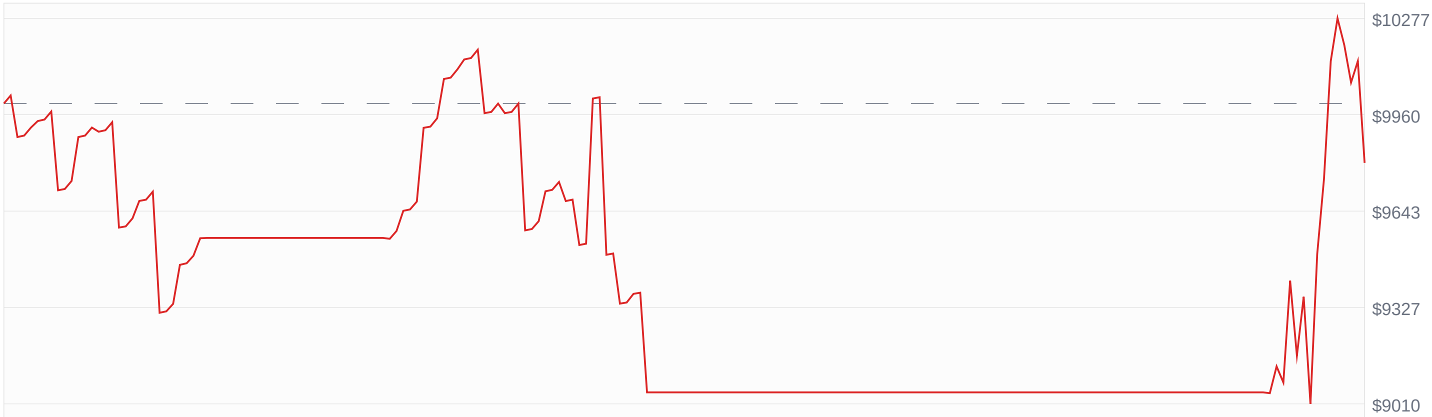
BACKTEST REPORT

Backtest #51531 · VOXR · EVO_EVOEVOEVOE_v2166

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 backtest for VOXR using the EVO_EVOEVOEVOE_v2166 strategy yielded a -2.01% return with a -0.05 Sharpe ratio, driven by a dismal 33.3% win rate across only three trades. The strategy failed to capture market momentum, as evidenced by the shallow profit-taking and the inability to overcome transaction costs. With such a limited sample size of three trades, these results lack statistical significance and should not be viewed as a definitive performance failure. The maximum drawdown of 11.32% suggests potential volatility exposure that requires filtering before real capital deployment. A necessary next step is to run a longer backtest on a different timeframe to validate whether the logic holds under varied market regimes.

ADDITIONAL METRICS

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