LATINOS TRADING

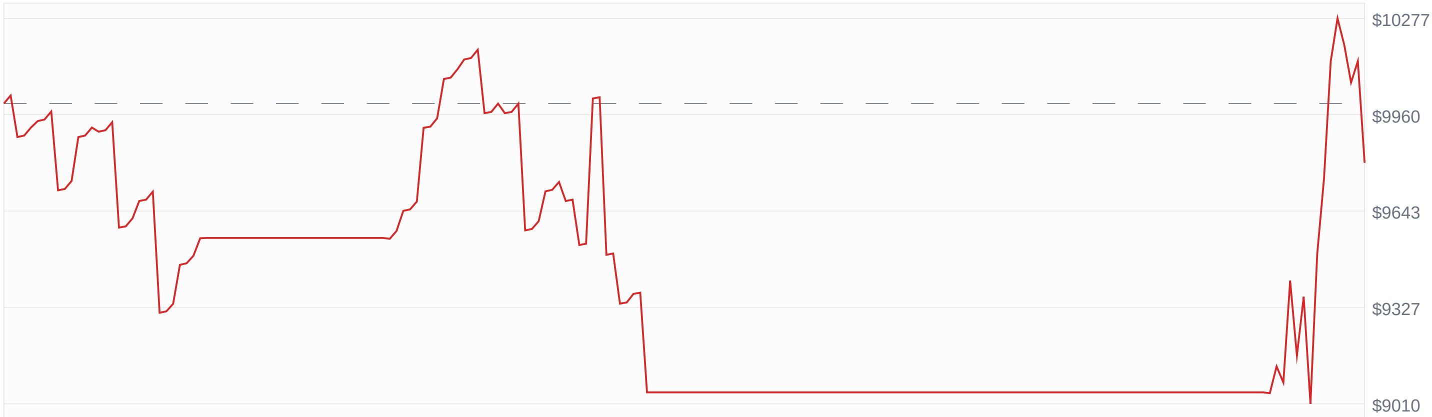
BACKTEST REPORT

Backtest #55057 · VOXR · EVO_EVOEVOEVOE_v2212

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 EVO_EVOEVOE_v2212 failed to generate alpha, delivering a -2.01% return with a negative Sharpe ratio and a meager 33.3% win rate across only three trades. The maximum drawdown of 11.32% suggests the strategy lacks resilience during volatility, and the extremely low trade count creates a high variance risk that invalidates any statistical confidence in these results. With such a small sample size, the observed performance is likely noise rather than a genuine flaw in the logic, making it impossible to determine if the strategy is broken or simply unlucky. A concrete next step is to expand the backtest window to capture more market regimes or adjust entry filters to increase trade frequency before deploying live capital. This

ADDITIONAL METRICS

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