LATINOS TRADING

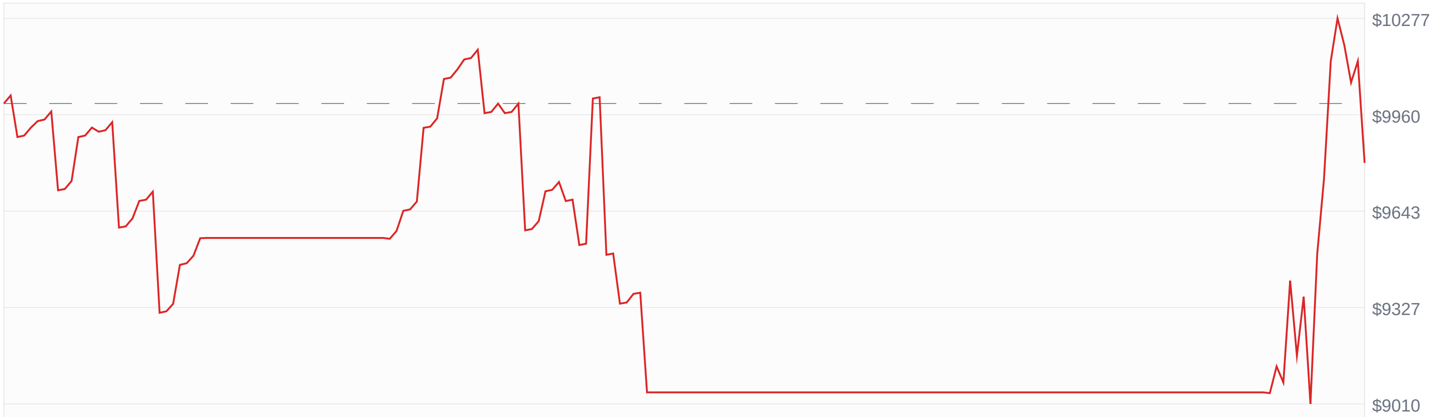
BACKTEST REPORT

Backtest #56031 · VOXR · EVO_GG1RSISNIP_v104

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_GG1RSISNIP_v104 strategy failed on VOXR, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05, indicating a net loss of risk-adjusted returns over the simulation period. With only three executed trades, the 33.3% win rate lacks statistical significance, rendering the 11.32% maximum drawdown highly volatile and unreliable for performance attribution. This severe underperformance suggests the current signal logic cannot navigate the specific volatility regime of VOXR effectively. We must increase the sample size by running a longer historical backtest to validate if this poor performance is due to regime mismatch or inherent strategy flaws. Next, recalibrate the entry thresholds to filter out low-probability setups before

ADDITIONAL METRICS

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