LATINOS TRADING

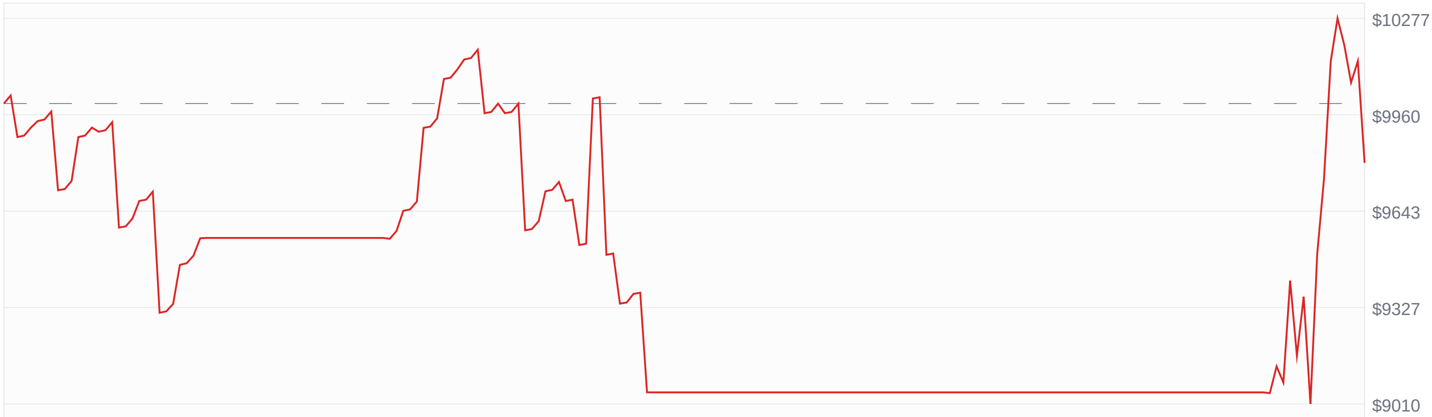
BACKTEST REPORT

Backtest #51101 · VOXR · EVO_EVOGG1RSIS_v156

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 with the EVO_EVOGG1RSIS strategy reveals a significant failure, delivering a -2.01% ROI and a negative Sharpe ratio of -0.05. With only three total trades executed, the statistical sample size is insufficient to validate the strategy or provide reliable confidence in the observed 33.3% win rate. An 11.32% maximum drawdown indicates severe capital erosion on a single losing streak, suggesting the entry logic is poorly calibrated for current market volatility. The strategy appears overly sensitive to noise rather than capturing genuine alpha, rendering the negative performance likely a fluke of low data density rather than a systemic flaw. The immediate next step is to filter for higher liquidity periods or tighten entry

ADDITIONAL METRICS

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

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