LATINOS TRADING

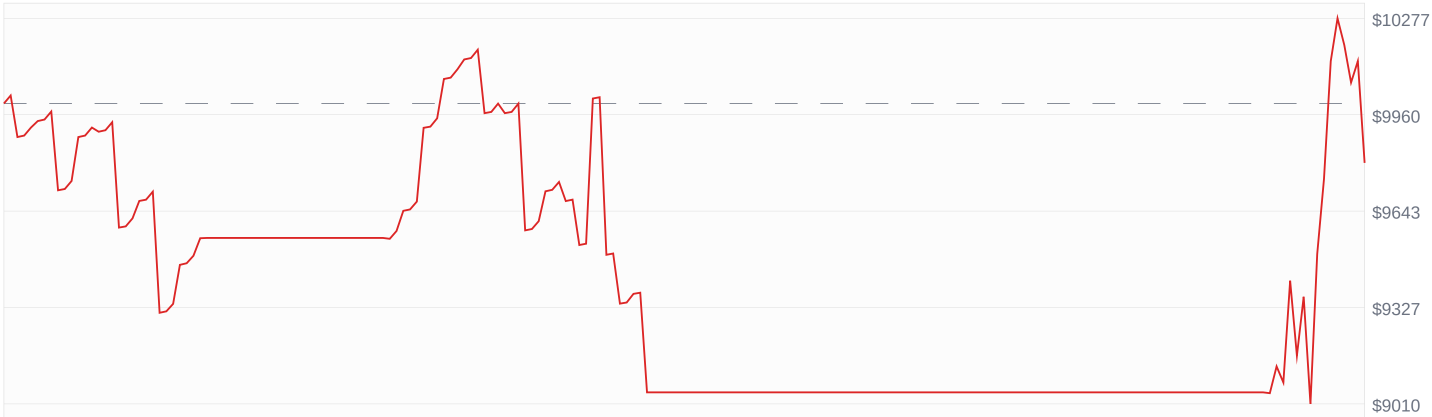
BACKTEST REPORT

Backtest #56176 · VOXR · EVO_EVOVELOCIT_v1524

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_EVOVELOCIT_v1524 backtest on VOXR failed to generate alpha, delivering a negative ROI of -2.01% with a non-significant Sharpe ratio of -0.05 due to insufficient sample size. Only three trades were executed, resulting in a mere 33.3% win rate and an unacceptable maximum drawdown of 11.32%, which indicates high instability rather than a clear strategy flaw. Statistical confidence is negligible with such low trade volume, rendering any performance metrics unreliable for live deployment. A concrete next step is to optimize entry filters by narrowing the volatility regime or extending the backtest window to gather statistically significant data points. Until the sample size improves, this configuration cannot be validated for institutional

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.