LATINOS TRADING

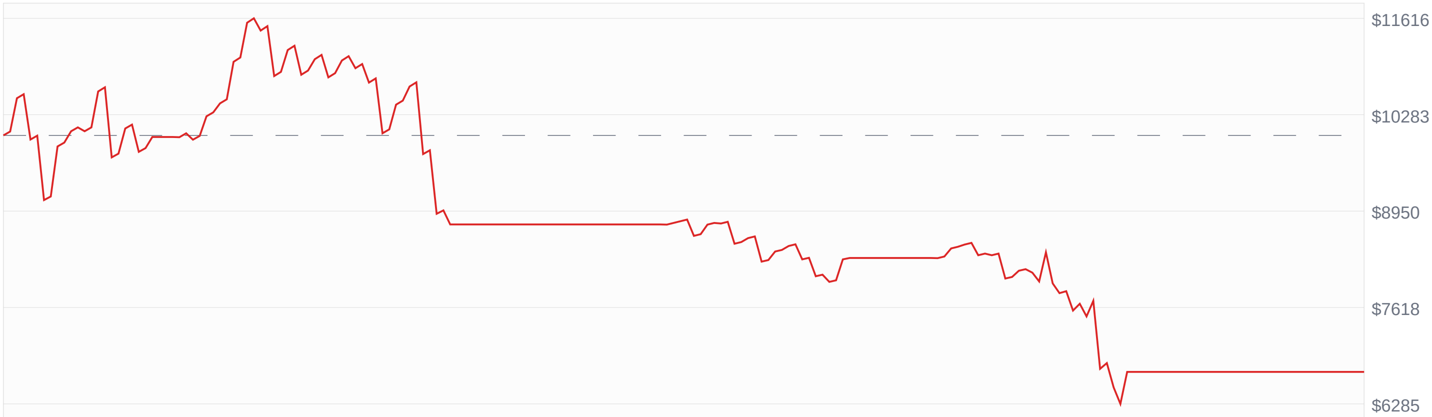
BACKTEST REPORT

Backtest #38283 · VOXR · EVO_GG1RSISNIP_v59

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v59 backtest on VOXR yielded a catastrophic -32.73% ROI with zero successful trades and a maximum drawdown of 45.89%, indicating severe regime mismatch or parameter overfitting. With only four total trades executed, the sample size is statistically insufficient to generate any meaningful confidence in the strategy's robustness or risk-adjusted performance metrics. The negative Sharpe ratio of -1.13 confirms that the strategy consistently lost value relative to a risk-free benchmark during this specific simulation window. Before pursuing further optimization, I recommend re-running the backtest with expanded historical data and stricter filter thresholds to validate whether recent market volatility is the sole cause of

ADDITIONAL METRICS

CAGR	-32.73%
Sortino Ratio	-0.58
Turnover	7.08x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$6727.47

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