LATINOS TRADING

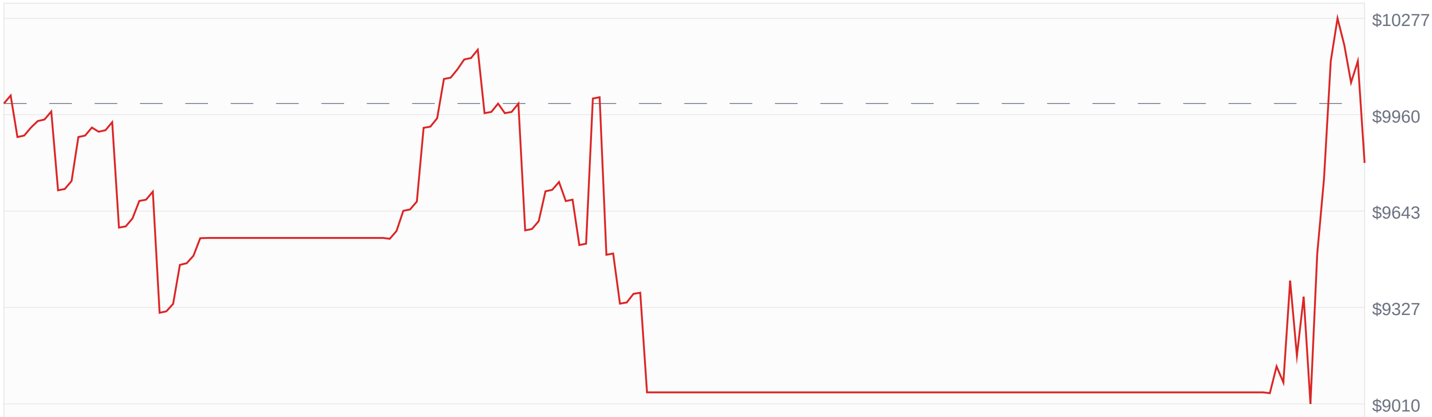
BACKTEST REPORT

Backtest #46693 · VOXR · EVO_GG1RSISNIP_v21

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_v21 backtest on VOXR yields a -2.01% return with a negative Sharpe ratio, indicating the strategy failed to generate risk-adjusted alpha. With only three trades executed, the sample size is insufficient to draw statistically significant conclusions about the strategy's true expectancy. The 33.3% win rate and 11.32% maximum drawdown suggest high volatility and poor risk management under current market conditions. Consequently, the data does not support deploying this logic on a live account until the parameter set is optimized for higher trade frequency. The immediate next step is to expand the lookback period to capture more regime shifts and validate the signal logic before re-running the simulation.

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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