LATINOS TRADING

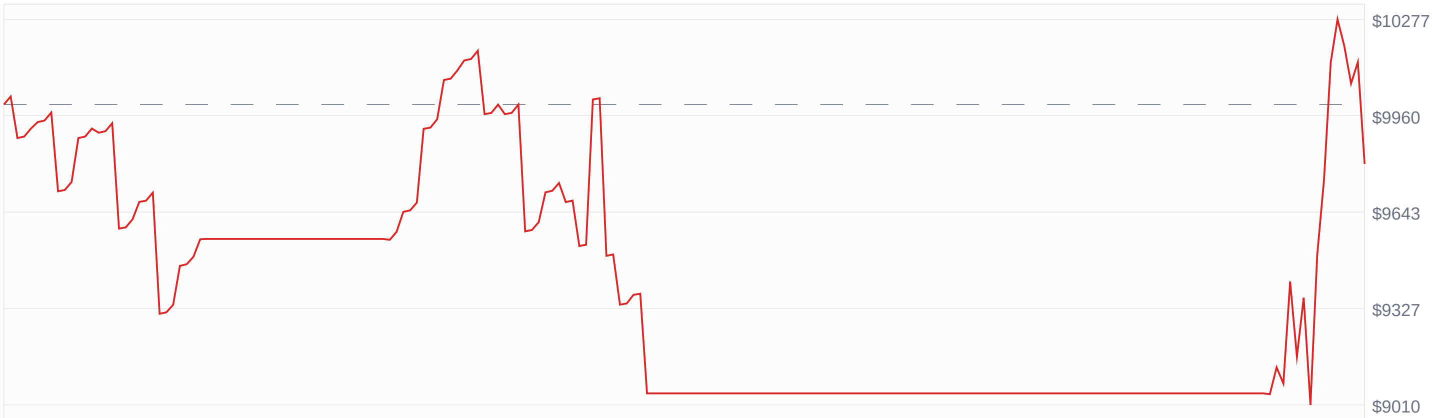
BACKTEST REPORT

Backtest #46880 · VOXR · EVO_GG1RSISNIP_v137

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_v137 strategy on VOXR underperformed significantly, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05, indicating a net loss relative to risk-free alternatives. With only three total trades executed, the statistical sample size is insufficient to draw any reliable conclusions about the strategy's robustness or alpha generation. The sharp 11.32% drawdown suggests high volatility exposure that was not adequately hedged during these limited market conditions. Given the low trade frequency and poor risk-adjusted returns, the primary issue likely stems from poor parameter fit rather than systemic flaws in the logic. The immediate next step is to expand the backtest to a longer historical dataset to determine if the

ADDITIONAL METRICS

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