LATINOS TRADING

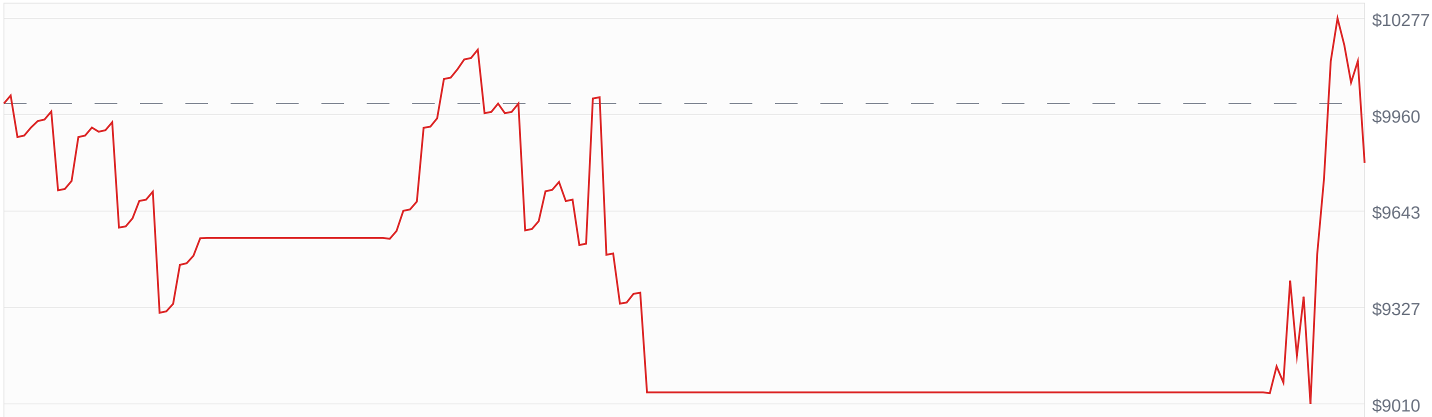
BACKTEST REPORT

Backtest #46883 · VOXR · EVO_GG1RSISNIP_v1597

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_v1597 backtest on VOXR yielded a negative 2.01% ROI with a Sharpe ratio of -0.05, indicating the strategy failed to generate risk-adjusted returns. The 33.3% win rate across only three trades is statistically insignificant, meaning observed losses could easily be random noise rather than a flaw in the logic. A maximum drawdown of 11.32% suggests the position sizing or stop-loss mechanisms were insufficient to protect capital during the short sample period. Given the extremely low trade count, this result lacks the statistical confidence needed for institutional deployment or parameter optimization. The next step is to expand the lookback period or adjust volatility filters to generate enough historical data points for a meaningful

ADDITIONAL METRICS

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