LATINOS TRADING

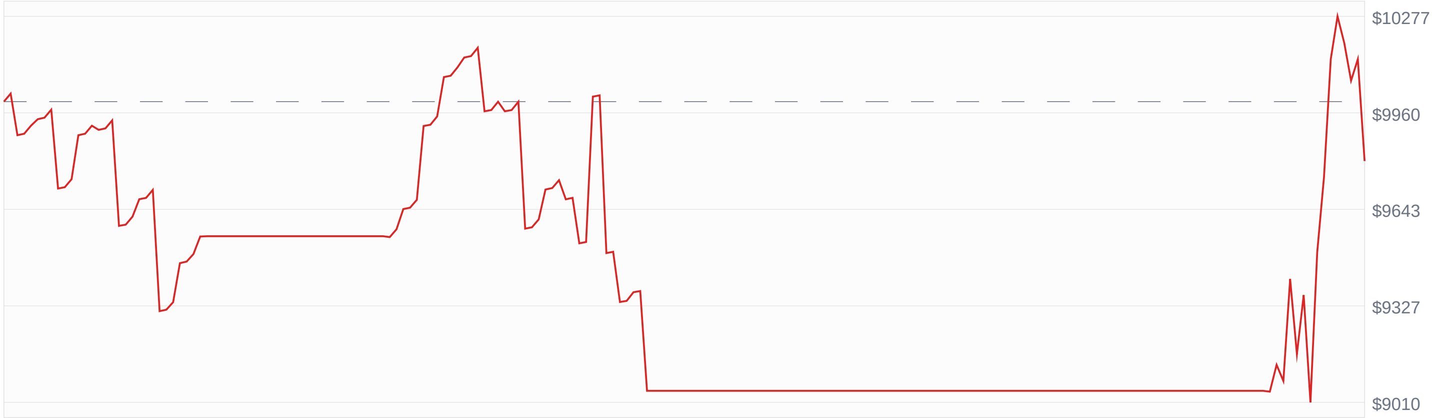
BACKTEST REPORT

Backtest #48120 · VOXR · EVO_GG1RSISNIP_v986

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 VOXR backtest for EVO_GG1RSISNIP_v986 yields a -2.01% ROI with a negative Sharpe ratio of -0.05, indicating a loss-making strategy. With only 3 total trades, the 33.3% win rate and 11.32% max drawdown lack statistical significance and cannot support a robust risk model. The sample size is insufficient to confirm whether the strategy fails due to structural flaws or simple underfitting to this specific data regime. We must expand the historical lookback period and broaden the asset class to validate if this underperformance is systematic or idiosyncratic. The immediate next step involves stress-testing the entry logic against higher volatility regimes before any live deployment is considered.

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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