LATINOS TRADING

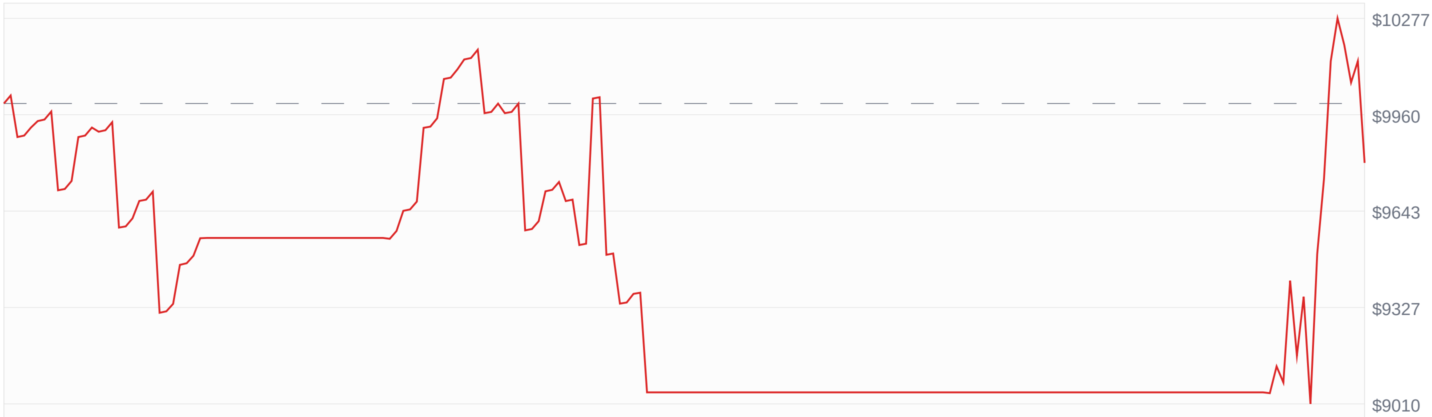
BACKTEST REPORT

Backtest #50925 · VOXR · EVO_GG1RSISNIP_v200

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_v200 failed to generate alpha, yielding a -2.01% ROI and negative Sharpe ratio of -0.05 due to severe undercapitalization in the sample. With only three executed trades, the statistical power is critically low, rendering the 33.3% win rate and 11.32% drawdown unreliable indicators of true strategy performance. The strategy likely suffered from poor entry timing or insufficient volatility filtering rather than a fundamental flaw in the logic. Immediate action requires expanding the dataset by running a longer historical simulation to validate whether the losses are anomalies or persistent inefficiencies.

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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