LATINOS TRADING

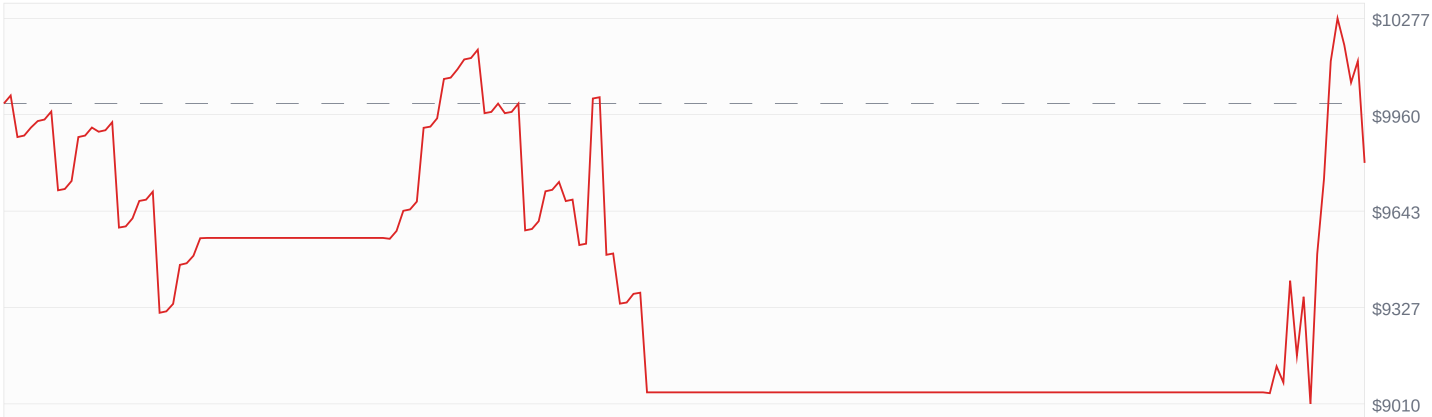
BACKTEST REPORT

Backtest #56042 · VOXR · EVO_GG1RSISNIP_v186

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_v186 strategy on VOXR failed to generate alpha, delivering a -2.01% return with a negative Sharpe of -0.05 and only 33.3% win rate. Statistical confidence is negligible due to the minimal sample size of three trades, rendering the 11.32% drawdown unrepresentative of long-term performance. The approach likely lacks robustness against current market microstructure, suggesting the signal logic needs re-evaluation. A concrete next step is to increase the backtest lookback period to validate if poor execution persists over a larger dataset. Until sample size expands, no capital allocation should be approved for this configuration.

ADDITIONAL METRICS

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