LATINOS TRADING

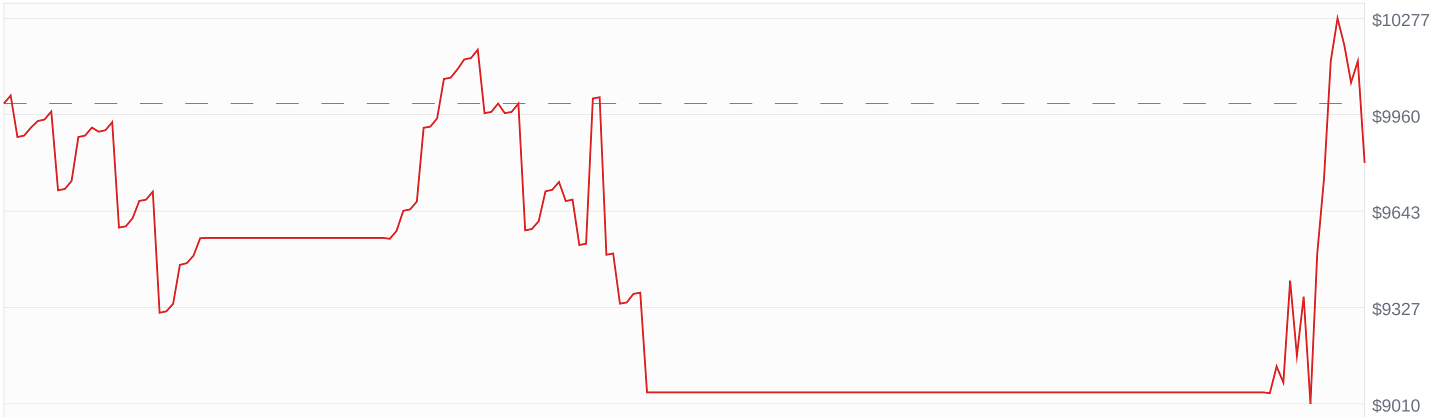
BACKTEST REPORT

Backtest #56841 · VOXR · EVO_GG1RSISNIP_v369

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_v369 backtest on VOXR produced a negative ROI of -2.01% and a negative Sharpe ratio of -0.05, indicating the strategy failed to generate alpha during this specific simulation. With only three executed trades, the sample size is insufficient to determine statistical significance or the robustness of the signal logic. The maximum drawdown of 11.32% suggests significant downside risk that warrants a deeper analysis of entry timing filters. We must expand the lookback period or adjust volatility parameters before deeming this approach viable for live deployment. The next step involves re-testing with extended historical data to validate whether the poor performance was an anomaly or a structural flaw.

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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