LATINOS TRADING

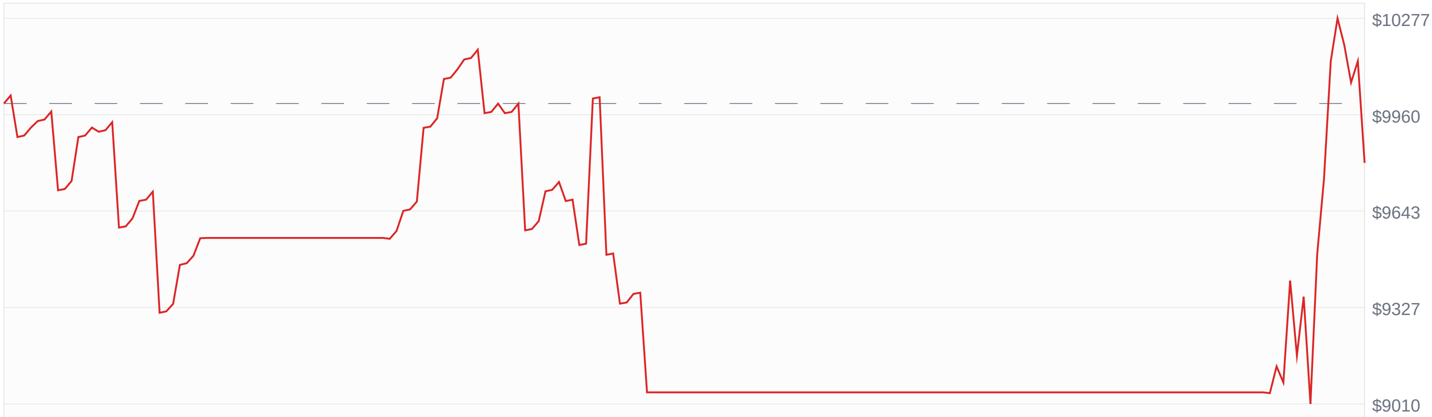
BACKTEST REPORT

Backtest #48083 · VOXR · EVO_GG1RSISNIP_v1627

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_v1627 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% and a Sharpe ratio of -0.05, which indicates the returns were worse than the risk-free rate. With only three total trades, the statistical sample size is too small to validate the 33.3% win rate or the 11.32% maximum drawdown, rendering the historical performance statistically insignificant. The strategy likely suffered from overfitting to low-frequency noise or an inability to adapt to current volatility regimes. Before redeploying any capital, we must expand the backtest window to a minimum of 100 trades to ensure robustness and recalibrate the entry logic. The next step is to run a new simulation on a longer timeframe to assess if the

ADDITIONAL METRICS

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