LATINOS TRADING

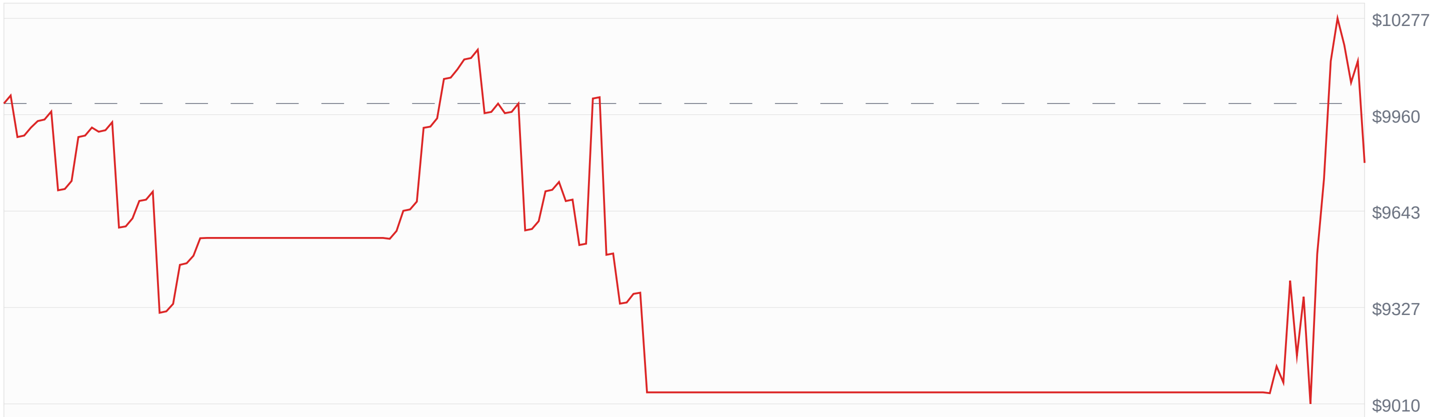
BACKTEST REPORT

Backtest #49169 · VOXR · EVO_GG1RSISNIP_v1216

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_v1216 backtest on VOXR produced a negative ROI of -2.01% and a Sharpe ratio of -0.05, indicating a strategy that failed to generate alpha over the simulation period. With only three total trades executed, the statistical sample is too small to derive reliable confidence intervals or validate the 33.3% win rate against market noise. The maximum drawdown of 11.32% suggests significant volatility exposure that was not adequately managed during this specific regime. Given the insufficient trade count, any performance metrics are highly susceptible to overfitting and lack predictive power for live deployment. The immediate next step is to expand the lookback window or optimize entry filters to generate a statistically

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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