LATINOS TRADING

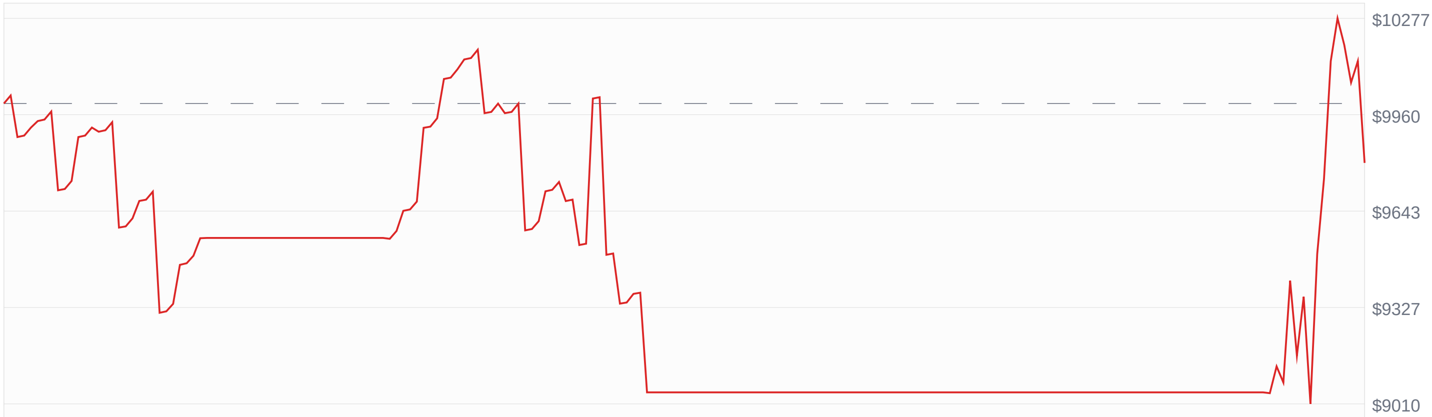
BACKTEST REPORT

Backtest #52311 · VOXR · EVO_GG1RSISNIP_v1040

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_v1040 underperformed, delivering a -2.01% ROI with a negative Sharpe ratio of -0.05 due to a mere 33.3% win rate across only three trades. The strategy failed to capture meaningful alpha, as the sample size is statistically insignificant and the 11.32% maximum drawdown suggests excessive sensitivity to minor price fluctuations. Given the lack of trade frequency, current parameters are likely overfitting noise rather than identifying robust market inefficiencies. We must expand the backtest horizon to include more historical data or adjust entry thresholds to increase trade counts and validate the signal logic.

ADDITIONAL METRICS

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