LATINOS TRADING

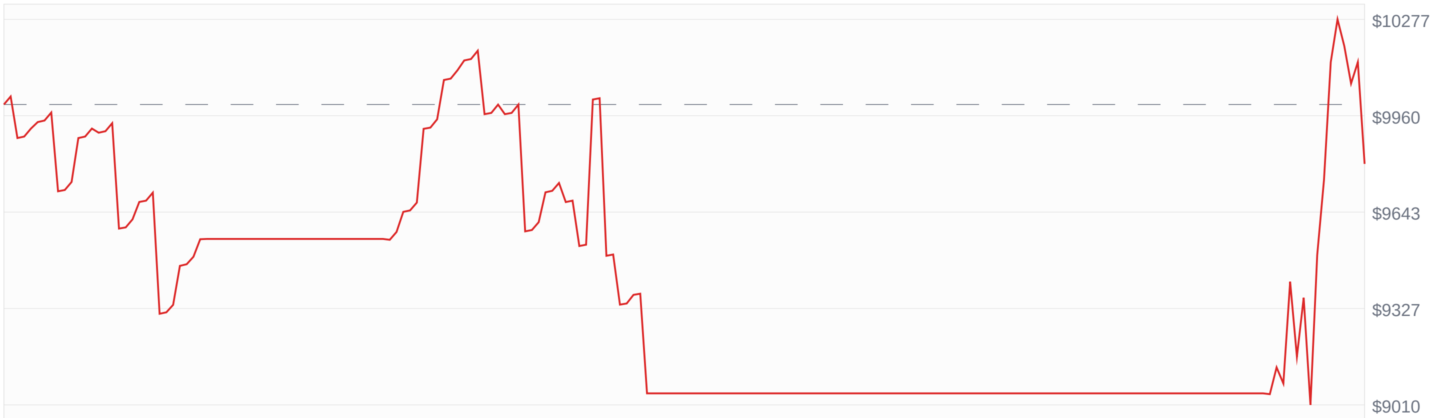
BACKTEST REPORT

Backtest #57556 · VOXR · EVO_GG1RSISNIP_v356

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_v356 strategy on VOXR failed catastrophically, generating negative returns and a Sharpe ratio of -0.05, signaling severe underperformance relative to a risk-free rate. The critical flaw lies in the sample size of only three trades, which renders the 33.3% win rate statistically insignificant and the -2.01% ROI unreliable for any real-world allocation. With an 11.32% maximum drawdown, the risk profile is unsustainable for institutional standards given the lack of statistical confidence in the backtest parameters. The strategy requires immediate parameter optimization to filter false breakouts before deployment on live capital. Conduct a walk-forward analysis to validate robustness across different market regimes before

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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