LATINOS TRADING

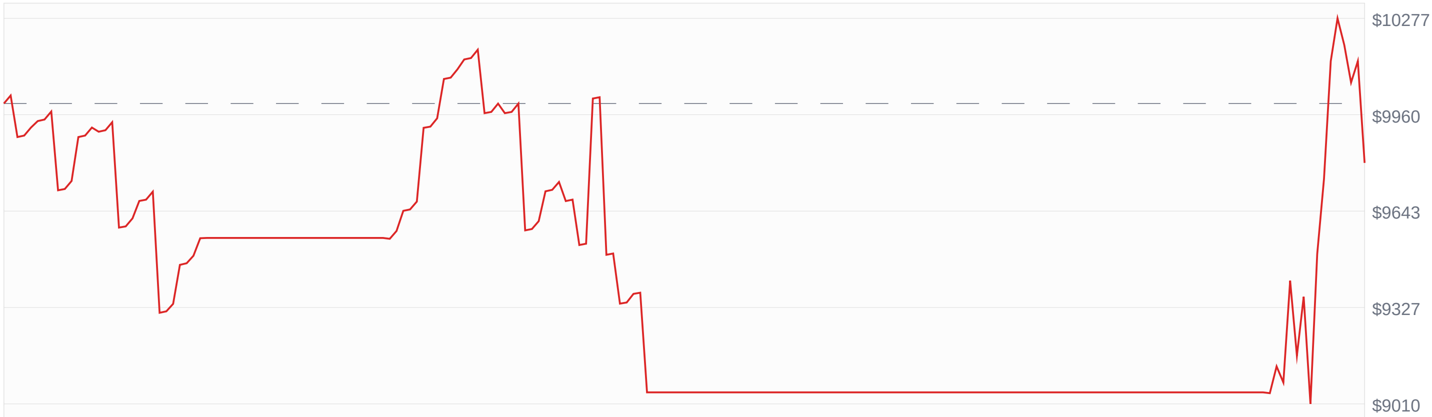
BACKTEST REPORT

Backtest #46788 · VOXR · EVO_GG1RSISNIP_v186

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_v186 strategy failed to generate alpha on VOXR, posting a -2.01% return and a negative Sharpe ratio of -0.05, which indicates the strategy performed worse than a simple buy-and-hold approach. With only three trades executed, the sample size is critically insufficient to validate the 33.3% win rate, rendering statistical confidence near zero. The 11.32% peak-to-trough drawdown suggests significant volatility exposure that the current logic fails to filter effectively. We must expand the backtest horizon to capture more market regimes or adjust entry filters to reduce the frequency of premature exits. No deployment is justified until the strategy demonstrates robustness across a larger dataset with a positive risk-adjusted

ADDITIONAL METRICS

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