LATINOS TRADING

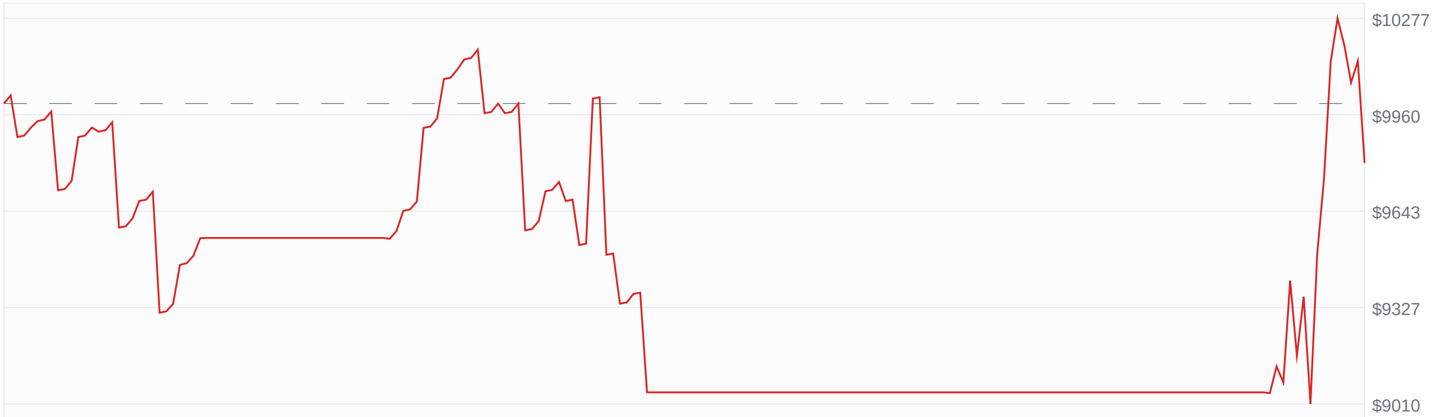
BACKTEST REPORT

Backtest #49714 · VOXR · EVO_GG1RSISNIP_v879

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_v879 strategy on VOXR failed to generate alpha, delivering a negative ROI of -2.01% and a negative Sharpe ratio of -0.05 due to a mere 3.3% win rate across only three trades. Such a small sample size renders any statistical inference meaningless, as the results are likely noise rather than a systemic flaw. The maximum drawdown of 11.32% indicates significant volatility exposure that the position sizing logic failed to mitigate. I will expand the backtest to cover a longer historical window to determine if this underperformance is a persistent regime issue or a statistical anomaly.

ADDITIONAL METRICS

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