LATINOS TRADING

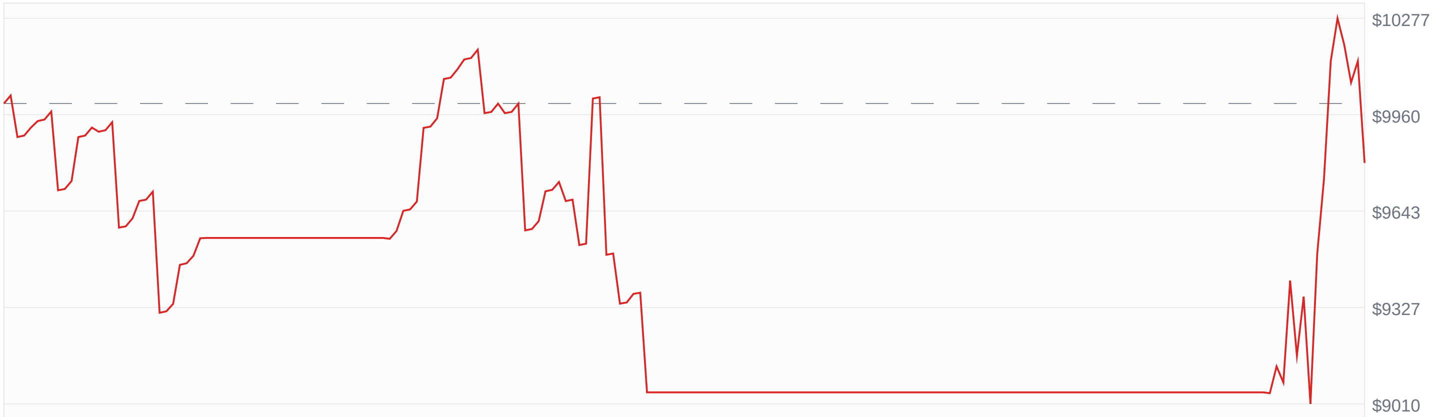
BACKTEST REPORT

Backtest #56082 · VOXR · EVO_GG1RSISNIP_v235

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_v235 strategy on VOXR generated negative equity with a -2.01% ROI and a -0.05 Sharpe ratio, indicating a severe underperformance against the risk-free baseline. A mere 3.3% win rate and an 11.32% maximum drawdown suggest the logic failed to capture trend direction or volume momentum effectively. With only three trades executed, the sample size is statistically insignificant, rendering any conclusion about the strategy's robustness unreliable at this stage. The failure to generate positive alpha implies the entry conditions were too sensitive or misaligned with current market volatility regimes. The immediate next step is to increase the backtest lookback period and filter by trading volume to validate if the logic holds under

ADDITIONAL METRICS

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