LATINOS TRADING

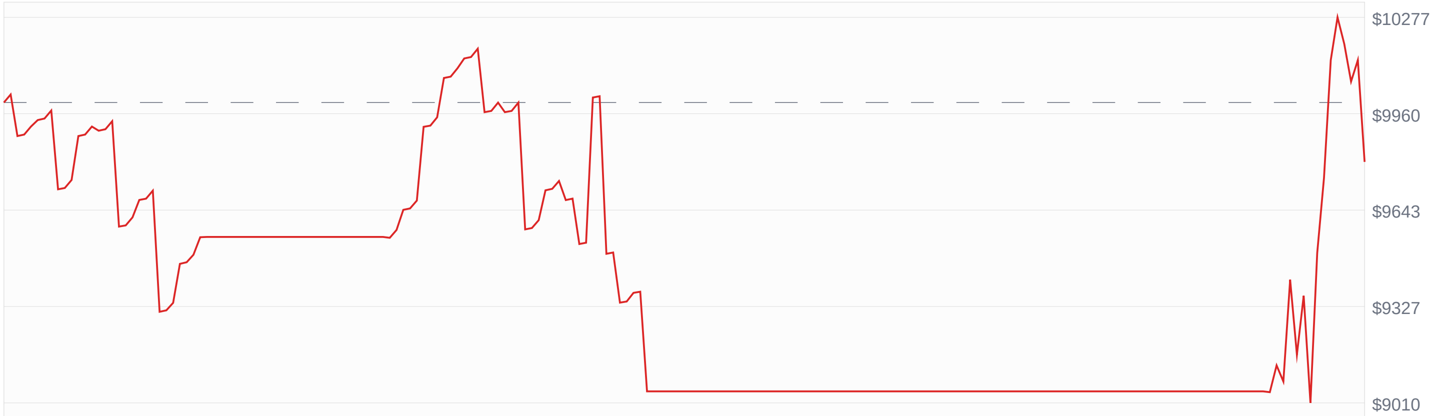
BACKTEST REPORT

Backtest #56899 · VOXR · EVO_GG1RSISNIP_v299

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_v299 strategy on VOXR failed statistically, delivering a negative ROI of -2.01% and a -0.05 Sharpe ratio across only three trades. With a win rate of 33.3% and an 11.32% maximum drawdown, the sample size is too small to infer reliability or market regime robustness. The extreme volatility and low trade count suggest the entry logic is highly sensitive to noise rather than capturing alpha. We must increase the lookback period and backtest on a higher timeframe to validate whether the signal generation logic holds under broader conditions. Next, run a forward test with tightened stop-losses to assess if capital preservation improves before considering parameter optimization.

ADDITIONAL METRICS

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

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.