LATINOS TRADING

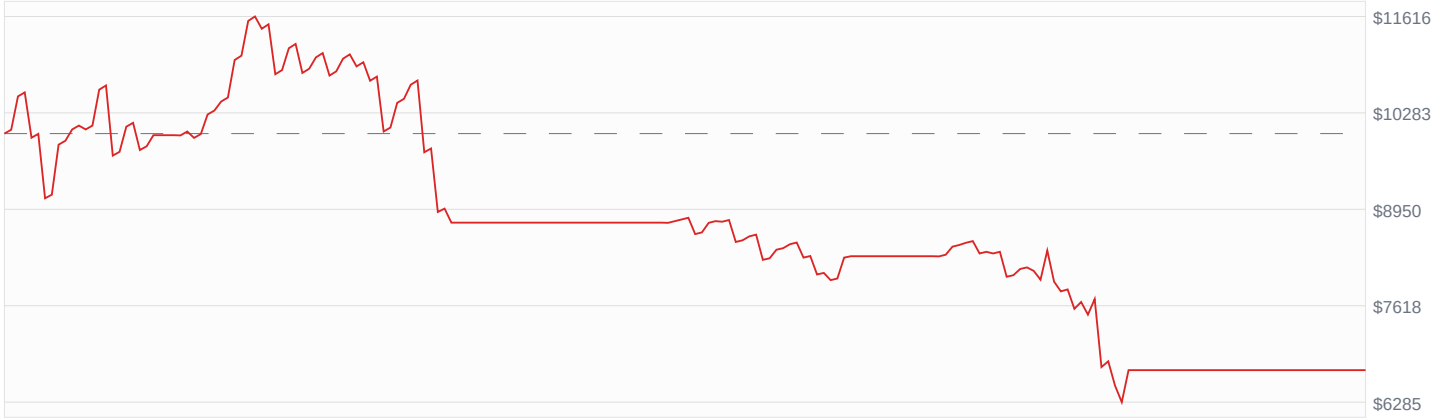
BACKTEST REPORT

Backtest #32611 · VOXR · EVO_GG1RSISNIP_v336

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v336 strategy failed catastrophically on VOXR, recording a -32.73% ROI and a 45.89% maximum drawdown with zero profitable trades. With only four trades executed, the sample size is statistically insignificant, rendering the negative Sharpe ratio of -1.13 unreliable for predictive modeling. The strategy likely lacks robustness or suffers from severe overfitting to historical noise rather than capturing genuine alpha. We must immediately halt live deployment, widen the backtest lookback period, and re-verify entry logic before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**

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.