LATINOS TRADING

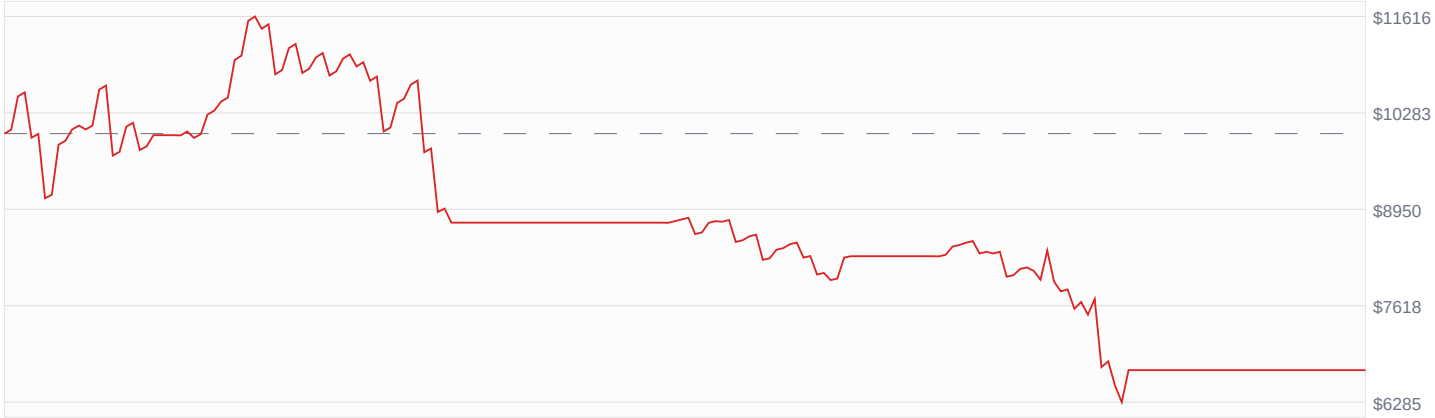
BACKTEST REPORT

Backtest #36912 · VOXR · VOXR · GG1_RSI_Sniper (autotrade)

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 VOXR GG1_RSI_Sniper strategy failed catastrophically with zero winning trades and a 45.89% drawdown across only four executions, rendering any statistical inference unreliable due to severe sample size insufficiency. The negative Sharpe ratio of -1.13 and total loss of 32.73% indicate the entry logic likely triggered during a sharp, unanticipated volatility spike rather than a standard trend reversal. This outcome suggests the RSI threshold is too sensitive for current market conditions or lacks proper filtration against volume anomalies. Immediate next steps involve expanding the backtest window to at least 500 trades to validate parameters or implementing a volatility filter to prevent over-trading during choppy sessions.

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.