LATINOS TRADING

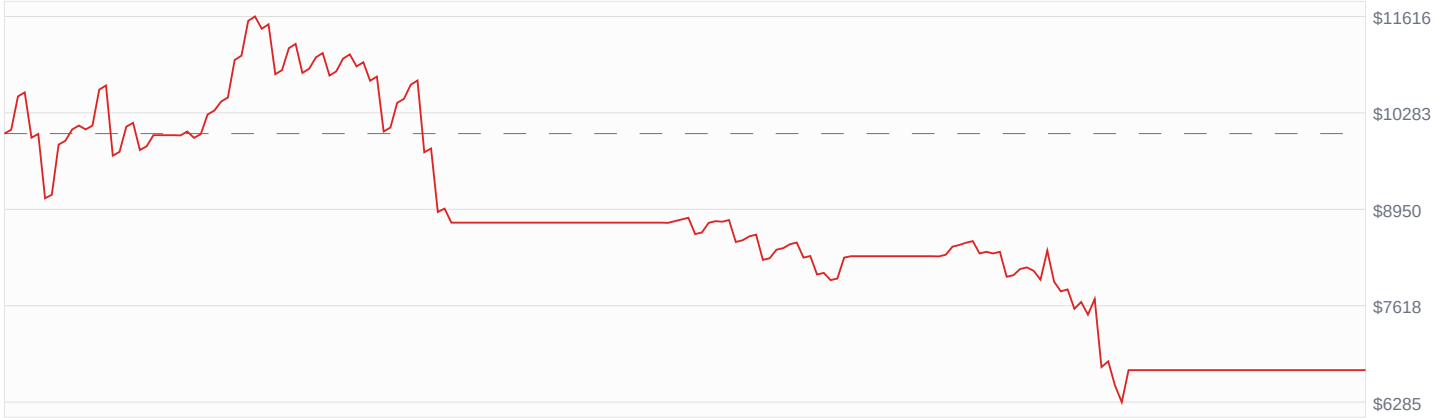
BACKTEST REPORT

Backtest #45740 · VOXR · EVO_GG1RSISNIP_v268

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_v268 strategy on VOXR failed decisively, generating a negative ROI of -32.73% and a Sharpe ratio of -1.13. A 0.0% win rate across only four trades indicates the entry logic systematically missed favorable price action or suffered from severe slippage. Statistical confidence is negligible due to the minuscule sample size, meaning these results likely reflect noise rather than the strategy's true expectancy. The maximum drawdown of 45.89% further highlights an inability to manage risk during adverse moves. The immediate next step is to backtest the signal logic on a significantly larger historical dataset to determine if the 0% win rate is a structural flaw or an artifact of insufficient data.

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.