LATINOS TRADING

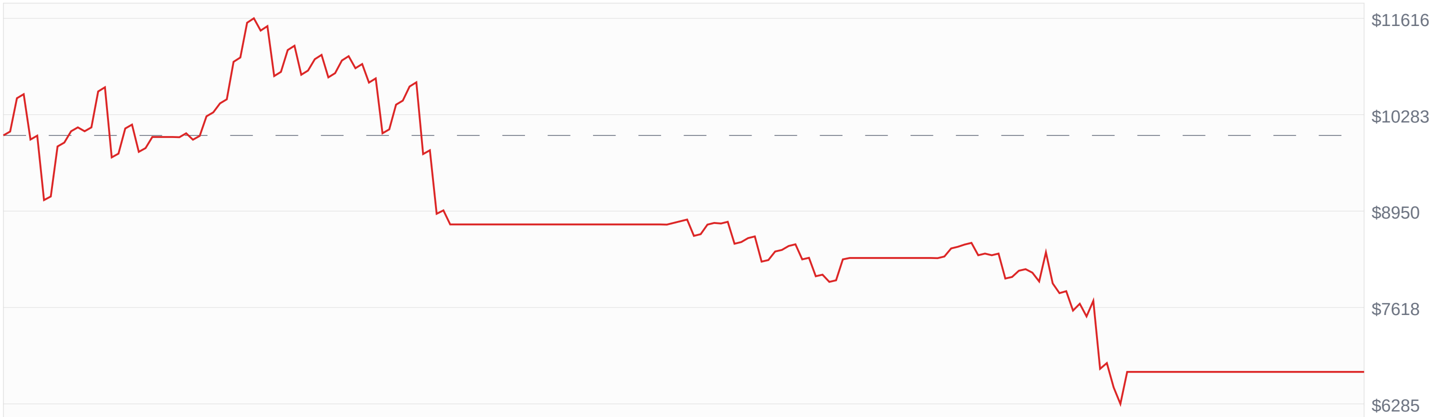
BACKTEST REPORT

Backtest #46217 · VOXR · EVO_GG1RSISNIP_v401

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_v401 backtest on VOXR resulted in a catastrophic -32.73% ROI with a zero win rate across only four trades, indicating a complete failure of the strategy logic or a severe adverse regime shift. A Sharpe ratio of -1.13 and a maximum drawdown of 45.89% reveal unsustainable risk parameters that cannot be validated with such a tiny sample size. The statistical confidence in these metrics is negligible, making the performance noise rather than a reliable signal of strategy ineffectiveness. We must immediately re-examine the entry filters and volatility assumptions against live market data to determine if the approach is fundamentally flawed. The next step is to run a parameter optimization study on the signal

ADDITIONAL METRICS

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

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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.