LATINOS TRADING

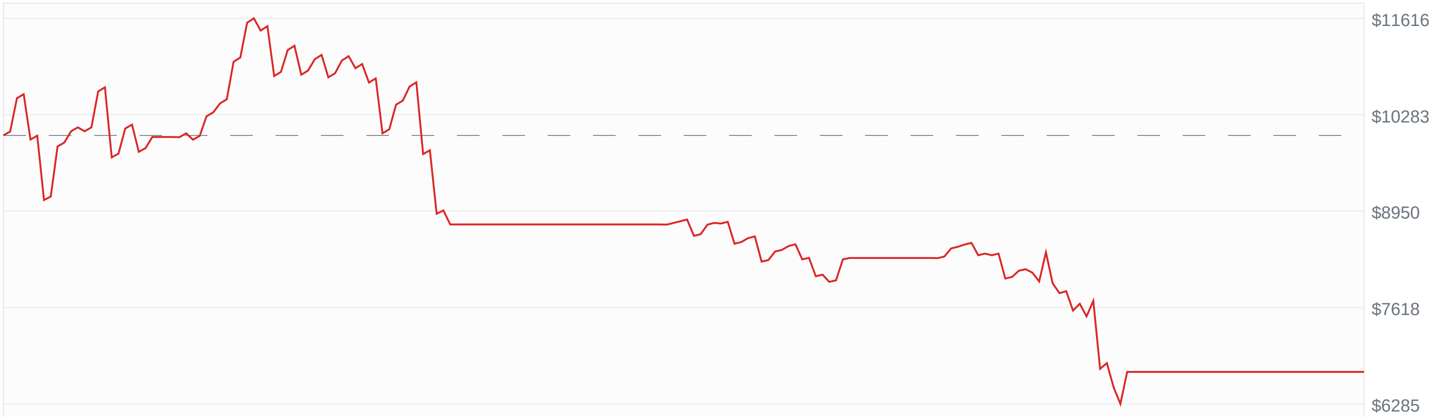
BACKTEST REPORT

Backtest #36376 · VOXR · EVO_GG1RSISNIP_v436

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_v436 strategy on VOXR failed catastrophically with zero winning trades and a maximum drawdown of 45.89%, rendering the -32.73% ROI statistically meaningless due to an insufficient sample size of only four trades. The negative Sharpe ratio of -1.13 confirms that losses significantly outweighed any potential gains, suggesting the signal logic lacks robustness or is misaligned with current market microstructure. Without a larger dataset, we cannot distinguish between random noise and a genuine alpha failure, but the total loss of over 32% is a clear red flag for capital allocation. The immediate next step is to halt deployment and re-examine the entry conditions to filter out the specific volatility regimes that triggered

ADDITIONAL METRICS

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

Generated 2026-08-25T12:13:58Z · latinostrading.com