LATINOS TRADING

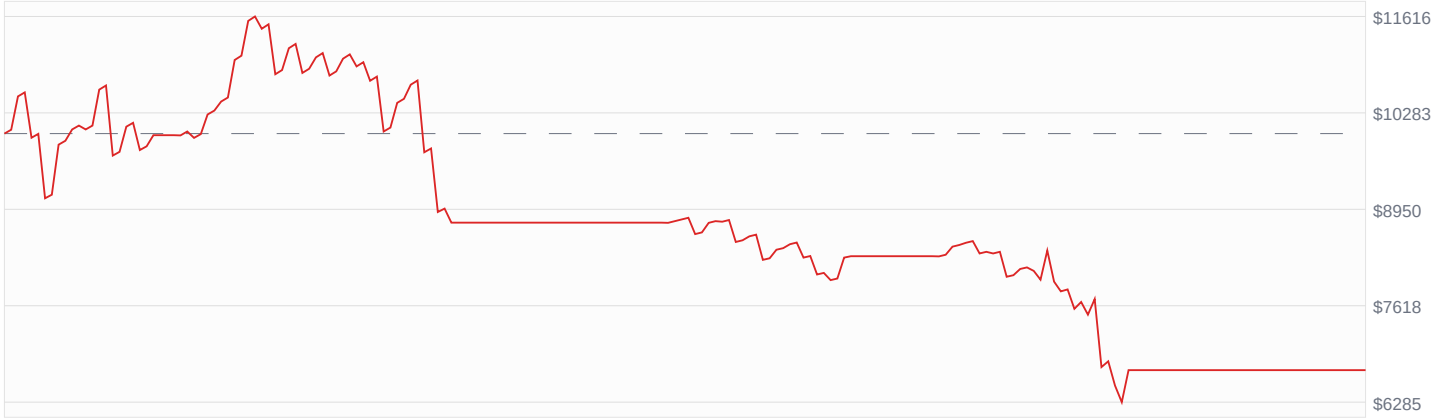
BACKTEST REPORT

Backtest #1763 · VOXR · EVO_EVOEVOEVOE_v866

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 backtest is a complete failure across all metrics. A 0% win rate on only 4 trades indicates the strategy failed to identify any profitable entry, while a -32.73% ROI and -45.89% max drawdown demonstrate severe capital destruction. The Sharpe ratio of -1.13 confirms the risk-adjusted returns are abysmal. With a sample size of just 4 trades, statistical confidence is virtually nonexistent, rendering the results unreliable for any predictive inference. The immediate next step is to discard this strategy variant and re-evaluate the signal logic for VOXR's specific volatility profile.

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.