LATINOS TRADING

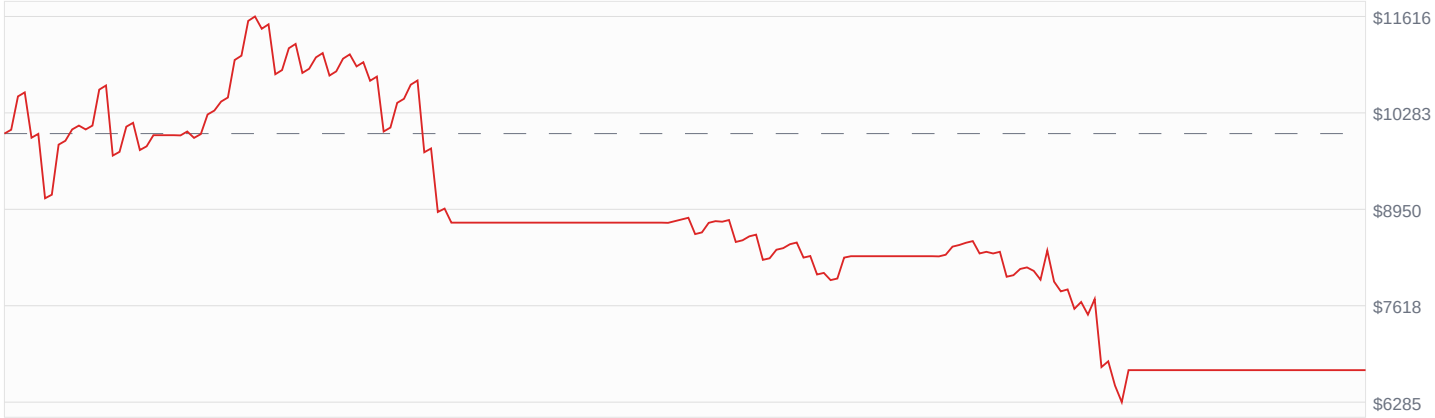
BACKTEST REPORT

Backtest #23354 · VOXR · EVO_EVOEVOEVOE_v1789

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 catastrophic failure with a -32.73% ROI and zero wins across only four trades, rendering the Sharpe ratio of -1.13 and 45.89% drawdown meaningless due to vanishing statistical significance. The strategy's inability to execute a single profitable transaction suggests a fundamental logic flaw in entry timing or position sizing that cannot be salvaged by simple parameter tuning. Given the tiny sample size, you cannot distinguish between bad luck and structural failure, making further live deployment reckless. Immediate next step is to audit the signal generation logic for dead code or incorrect order execution rules before considering any re-optimization.

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.