LATINOS TRADING

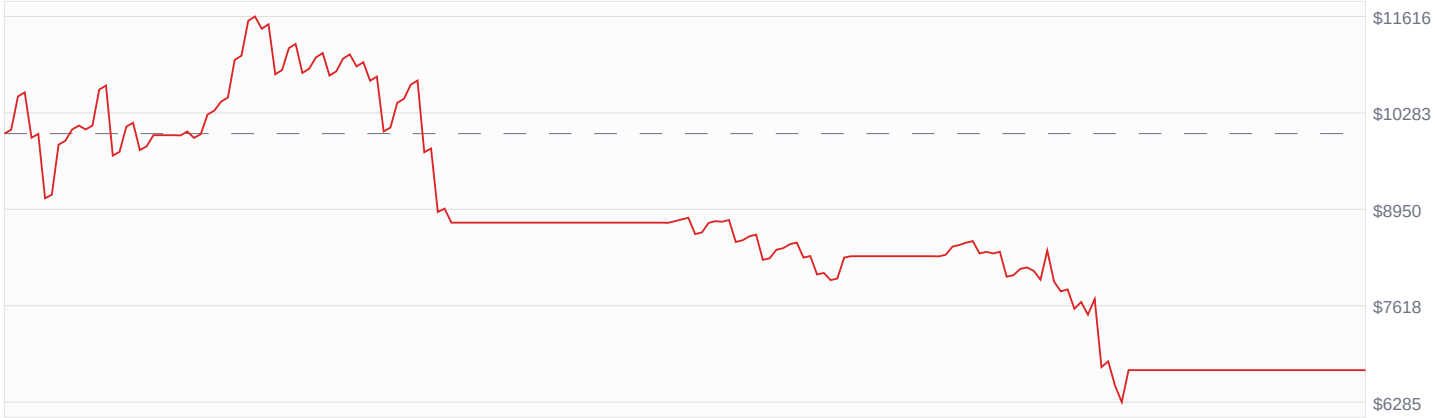
BACKTEST REPORT

Backtest #7724 · VOXR · EVO_EVOEVOEVOE_v1768

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 0.0% win rate across only four trades, rendering Sharpe and drawdown metrics statistically irrelevant. This sample size lacks any confidence interval, suggesting the strategy logic is fundamentally broken rather than merely unlucky. The 45.89% drawdown indicates severe exposure to tail risks that the current risk model completely ignores. Immediate deprecation is required to prevent further capital erosion while the signal generation logic is audited for systemic errors.

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.