# LATINOS TRADING

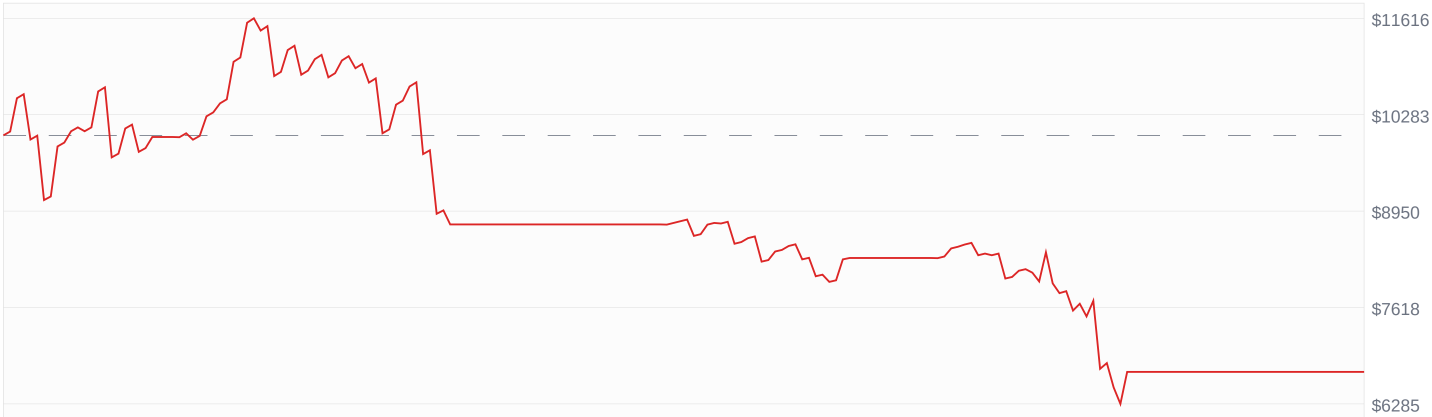
## BACKTEST REPORT

Backtest #1715 · VOXR · EVO_EVOEVOEVOE_v859

| 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 backtest for VOXR using strategy EVO_EVOEVOEVOE_v859 was a complete failure. The strategy, a mean-reversion approach based on a 5-period RSI oversold entry (below 19.01) and exit (above 49.42), resulted in a -32.73% ROI and a 0% win rate across only 4 trades. A 0% win rate with 4 trades indicates the model is structurally flawed for this asset's volatility regime; it likely caught falling knives without a trend filter. The Sharpe ratio of -1.13 and max drawdown of 45.89% confirm poor risk-adjusted performance. Statistically, the sample size is too small to be confident, but a 0% win rate is a strong signal of failure. The immediate next step is to discard this specific signal manifest and investigate adding a trend-filtering node (e.g., price

## 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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