LATINOS TRADING

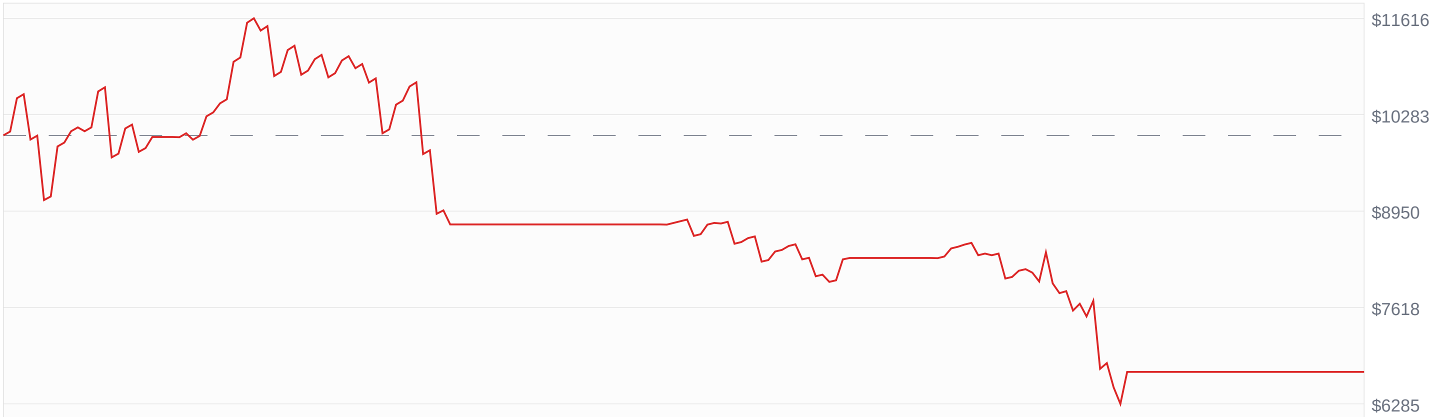
BACKTEST REPORT

Backtest #35898 · VOXR · Zen Mean Reversion

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 Zen Mean Reversion strategy failed decisively on VOXR, recording zero wins and a 45.89% drawdown across only four trades. Such a tiny sample size renders the Sharpe ratio of -1.13 statistically insignificant, offering no confidence in the strategy's robustness. The bot likely entered positions during a strong trend where mean reversion logic is fundamentally flawed, leading to immediate stop-outs. Immediate action requires stress-testing this logic on a trending asset like BTC to confirm whether the signal parameters are too sensitive or the market regime is simply unfavorable. This is a clear failure of the mean reversion hypothesis in the current VOXR environment.

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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