LATINOS TRADING

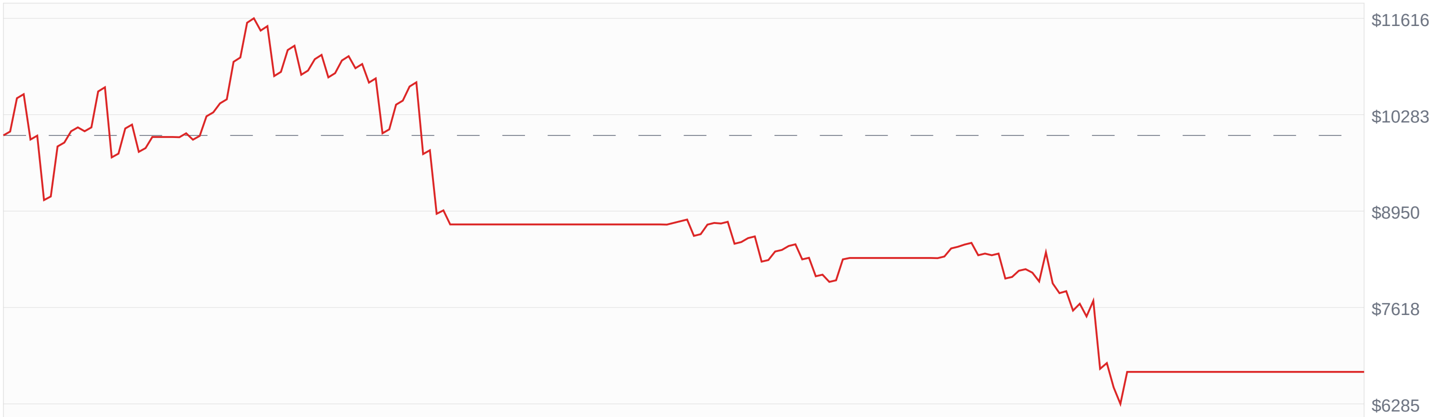
BACKTEST REPORT

Backtest #37314 · 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 on VOXR failed catastrophically, posting a -32.73% ROI with zero winning trades and a severe 45.89% drawdown. This extreme loss profile stems from a critically low sample size of only four trades, rendering the Sharpe ratio of -1.13 statistically insignificant and non-predictive of future performance. The model appears overly sensitive to the current noise, likely triggering premature exits or failing to capture the asset's volatility regime. We must expand the backtest window to include different market cycles before adjusting parameters or redeploying capital.

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**