LATINOS TRADING

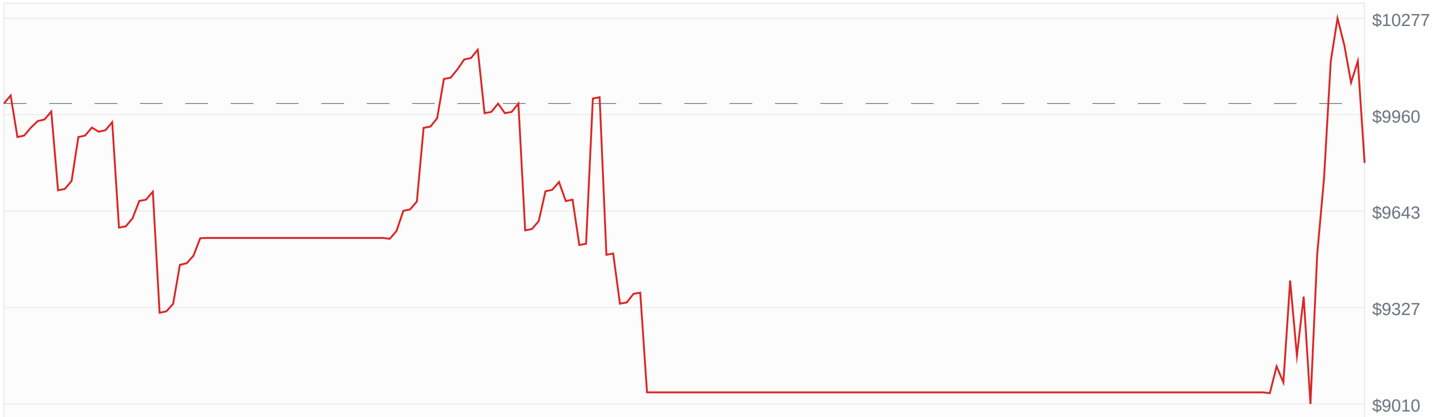
BACKTEST REPORT

Backtest #49526 · VOXR · Zen Mean Reversion

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on VOXR failed to generate alpha, posting a -2.01% return with a negative Sharpe ratio of -0.05 over a sample of only three trades. A 33.3% win rate and an 11.32% maximum drawdown suggest the model lacks statistical significance and is prone to severe underperformance in this specific market regime. Given the insufficient trade volume, any performance metrics are highly volatile and cannot support a conclusion on strategy viability.
The next step is to execute a fresh backtest with a wider parameter grid or a different volatility filter to improve signal quality. Until sample sizes expand, this approach remains statistically unreliable for institutional deployment.

ADDITIONAL METRICS

CAGR	**-2.01%**
Sortino Ratio	**-0.02**
Turnover	**5.70x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9801.86**