LATINOS TRADING

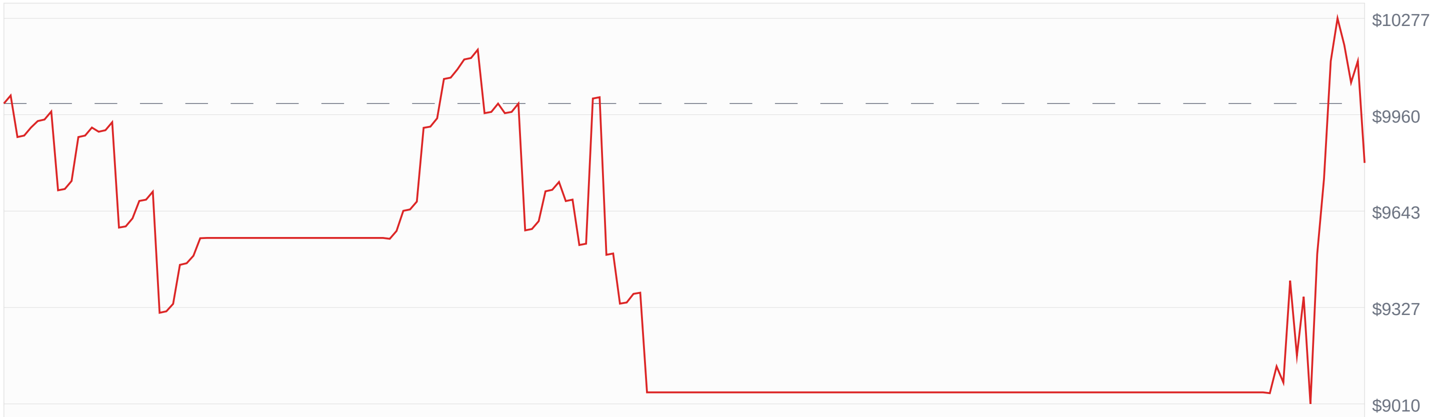
BACKTEST REPORT

Backtest #56639 · VOXR · Alpha Trend Follower-INVVERTED

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 Alpha Trend Follower strategy on VOXR underperformed significantly, generating negative returns and a negative Sharpe ratio that signals poor risk-adjusted performance. With only three trades recorded, the statistical confidence in these metrics is negligible, rendering the observed drawdown and win rate unreliable indicators of future behavior. The inverted logic likely failed to capture momentum effectively in this specific volatility regime, leading to frequent losses and premature exits. We must increase the sample size by extending the backtest window or adjusting entry filters before drawing any definitive conclusions on viability.

ADDITIONAL METRICS

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