LATINOS TRADING

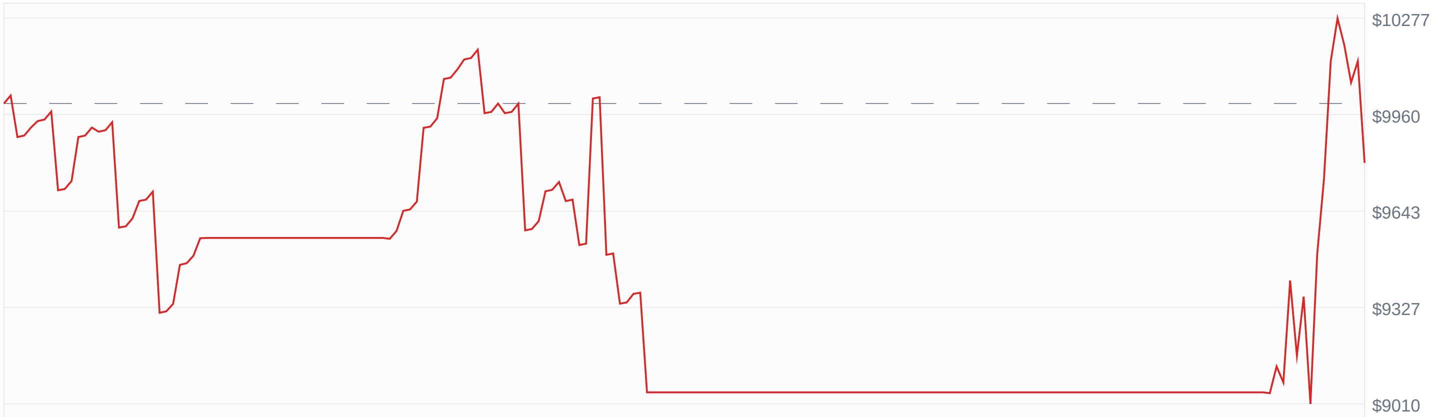
BACKTEST REPORT

Backtest #56630 · 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 generated a negative return of 2.01% with a Sharpe ratio of 0.05, indicating poor risk-adjusted performance. A win rate of 33.3% combined with an 11.32% maximum drawdown suggests the model struggled to capture profitable reversals in this asset. Statistical confidence is negligible due to the extremely small sample size of only three trades, making the results statistically insignificant. The primary failure stems from insufficient trade frequency to establish a reliable edge in the market. The immediate next step is to extend the backtesting period to at least one hundred trades to determine if the strategy has any persistent validity.

ADDITIONAL METRICS

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

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