LATINOS TRADING

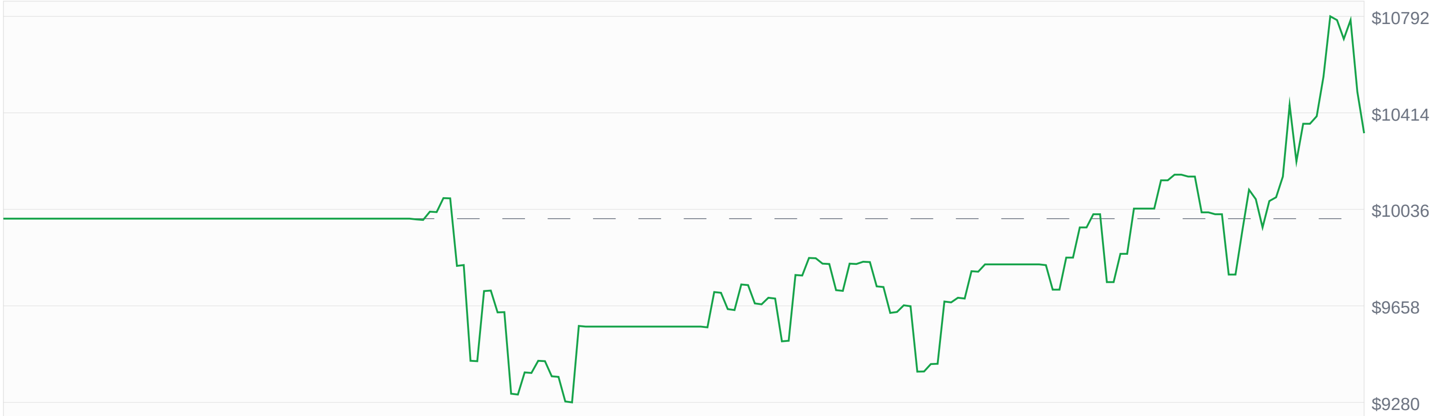
BACKTEST REPORT

Backtest #41185 · STRW · STRW · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+3.32%	0.37	66.7%	-7.41%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on STRW generated a modest 3.32% return with a 66.7% win rate, yet the low Sharpe ratio of 0.37 and only three executed trades indicate insufficient statistical significance to validate the approach. While the strategy successfully captured minor price oscillations, the limited sample size prevents any reliable conclusion regarding its robustness against varied market regimes. The maximum drawdown of 7.41% remains acceptable but warrants caution given the lack of diversification in a low-trade environment. Increasing the sample size by extending the backtest window or adjusting entry thresholds is the necessary next step before considering live deployment.

ADDITIONAL METRICS

CAGR	**3.32%**
Sortino Ratio	**0.28**
Turnover	**5.91x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10334.62**