LATINOS TRADING

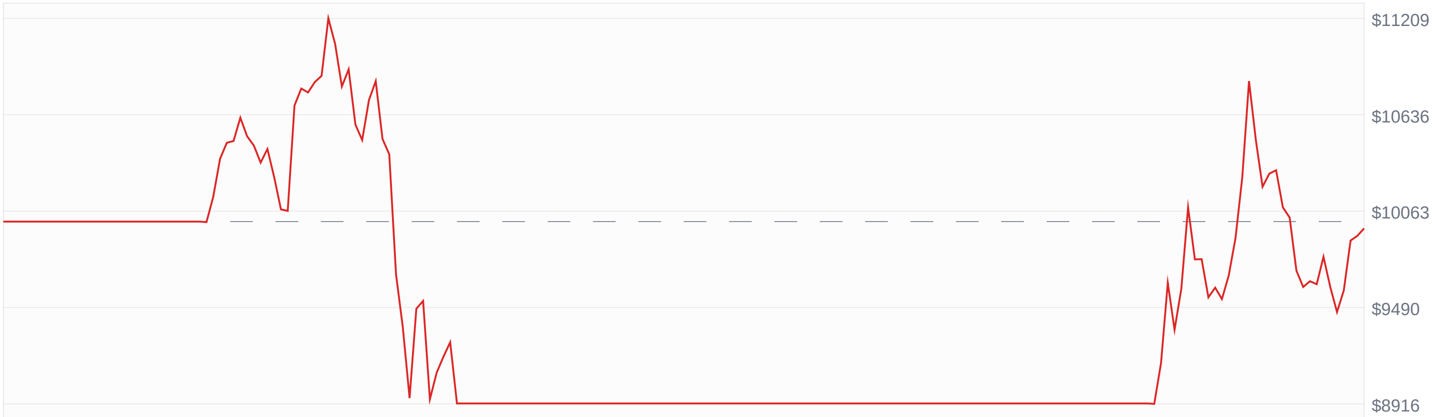
BACKTEST REPORT

Backtest #44944 · CRAI · CRAI · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.43%	0.10	50.0%	-20.45%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The backtest for CRAI shows a negative ROI of -0.43% with a negligible Sharpe ratio of 0.10, indicating the Zen Mean Reversion strategy failed to generate alpha. The 50% win rate is statistically meaningless with only two total trades, making the 20.45% max drawdown a significant red flag for risk management. This sample size is far too small to establish any statistical confidence in the strategy's performance or edge. The primary failure is the lack of sufficient data points to validate the mean reversion hypothesis in this specific asset. The concrete next step is to extend the backtest period to include at least fifty trades to properly evaluate the signal's reliability and adjust position sizing to mitigate drawdowns.

ADDITIONAL METRICS

CAGR	**-0.43%**
Sortino Ratio	**0.06**
Turnover	**3.78x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9959.84**

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