LATINOS TRADING

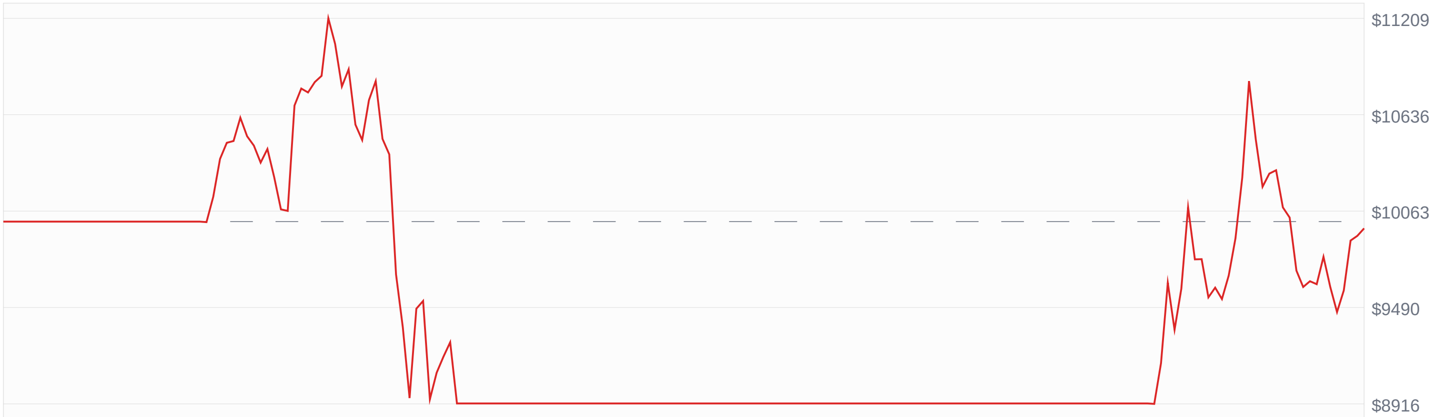
BACKTEST REPORT

Backtest #44945 · 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 Zen Mean Reversion strategy on CRAI failed to generate value, yielding a negative ROI and a Sharpe ratio of 0.10 that indicates no risk-adjusted return. With only two trades executed, the statistical sample is too small to derive meaningful conclusions about strategy efficacy. The 20.45% maximum drawdown suggests excessive volatility exposure relative to the minimal alpha captured. We must reject the current logic and run a new backtest with tighter entry filters and a higher trade frequency threshold to validate any alpha. This analysis is for educational purposes and does not constitute financial advice.

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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