LATINOS TRADING

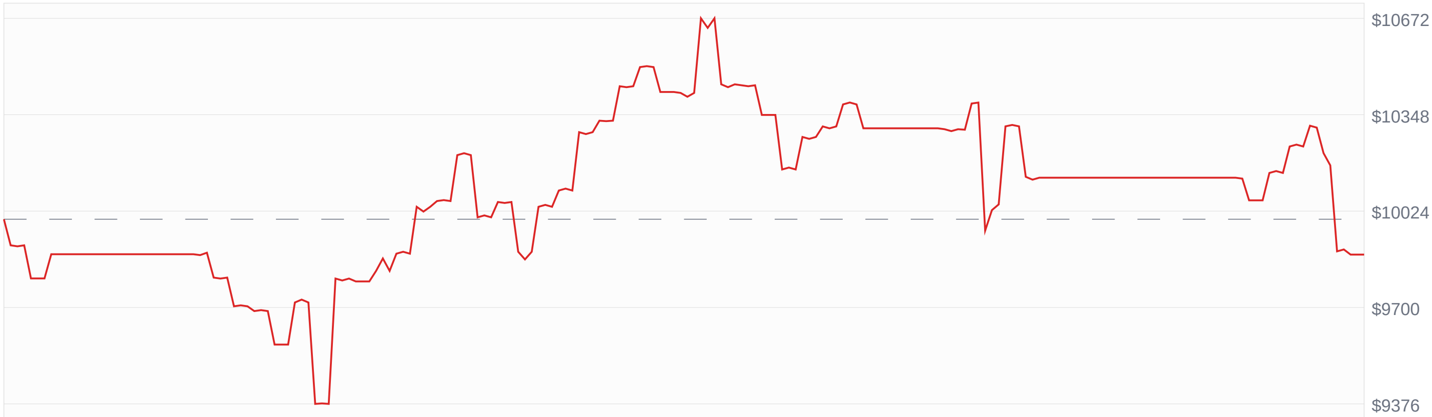
BACKTEST REPORT

Backtest #45213 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on HAFC failed to generate alpha, delivering a negative ROI of -1.22% and a Sharpe ratio of -0.06 across only four trades. The 25.0% win rate and 7.44% maximum drawdown indicate the mean reversion logic is misaligned with current volatility, likely triggering premature exits. With such a minimal sample size, these metrics lack statistical significance and cannot reliably predict future performance. We must verify whether the underlying asset has shifted from its historical mean-reverting regime before redeploying capital.

ADDITIONAL METRICS

CAGR	**-1.22%**
Sortino Ratio	**-0.05**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9878.13**

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