LATINOS TRADING

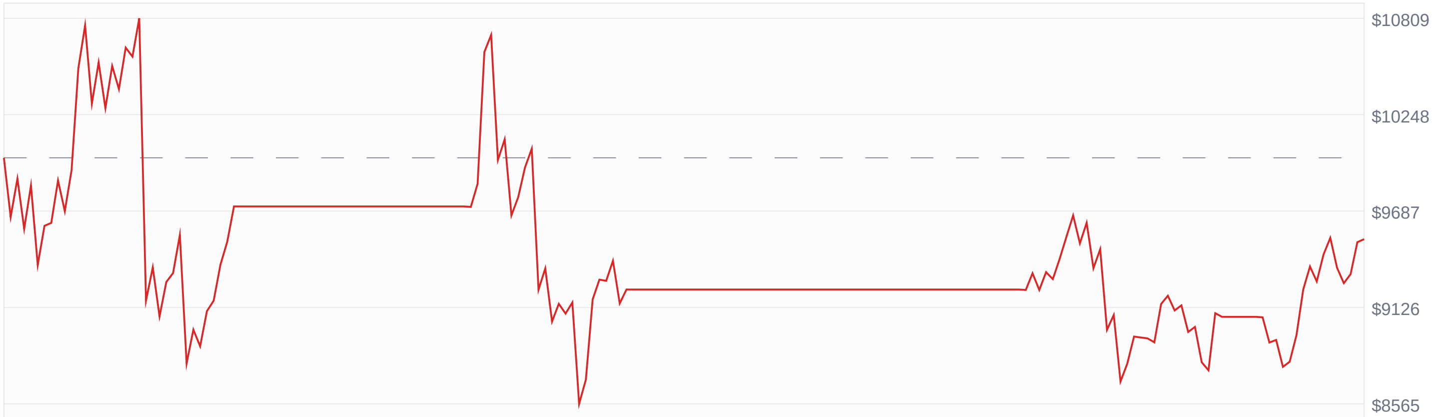
BACKTEST REPORT

Backtest #45224 · REPX · REPX · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.79%	0.00	25.0%	-20.75%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The REPX Zen Mean Reversion strategy failed to generate alpha, posting a negative ROI of -4.79% with a zero Sharpe ratio. Performance was poor, evidenced by a 25.0% win rate and a severe 20.75% maximum drawdown. Statistical confidence is virtually nonexistent given the tiny sample size of only four total trades. The strategy’s mean reversion logic clearly did not align with REPX price action during the test period. Next, expand the historical data range to at least two hundred trades before evaluating any further parameter tweaks.

ADDITIONAL METRICS

CAGR	**-4.79%**
Sortino Ratio	**0.00**
Turnover	**7.56x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9523.60**