LATINOS TRADING

BACKTEST REPORT

Backtest #50032 · T · T · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+0.62%	0.13	50.0%	-14.08%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on asset T produced a marginal 0.62% ROI with a 50% win rate, but the statistical significance is negligible due to only two executed trades. A maximum drawdown of 14.08% combined with a Sharpe ratio of 0.13 indicates that the observed returns are likely noise rather than a robust alpha signal. The current sample size is insufficient to validate the mean-reversion logic or confirm that the strategy can survive extended trending periods. The next step is to run a longer backtest with more historical data to determine if the low win rate is a parameter issue or a structural flaw in the setup.

ADDITIONAL METRICS

CAGR	**0.62%**
Sortino Ratio	**0.07**
Turnover	**3.81x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10064.99**

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