LATINOS TRADING

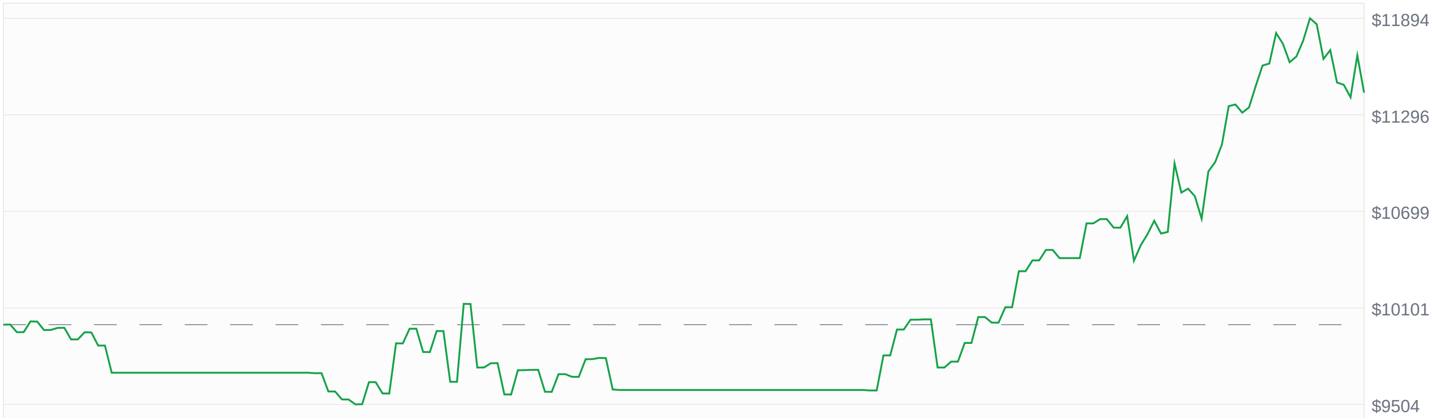
BACKTEST REPORT

Backtest #50409 · CASS · CASS · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.30%	1.16	33.3%	-4.72%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CASS generated a 14.3% return with a 1.16 Sharpe, yet the 33.3% win rate and solitary 3 trades indicate severe sample insufficiency. Statistical confidence is negligible because a single losing trade could erase all gains, rendering the 4.72% drawdown unrepresentative of typical volatility. The edge relies heavily on low-frequency setups that failed to trigger during this specific observation window, suggesting the model needs broader market exposure to validate its logic. We must expand the backtest horizon or adjust entry filters to generate enough samples for robust statistical significance before deploying live capital.

ADDITIONAL METRICS

CAGR	**14.30%**
Sortino Ratio	**0.97**
Turnover	**6.00x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11433.41**

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