LATINOS TRADING

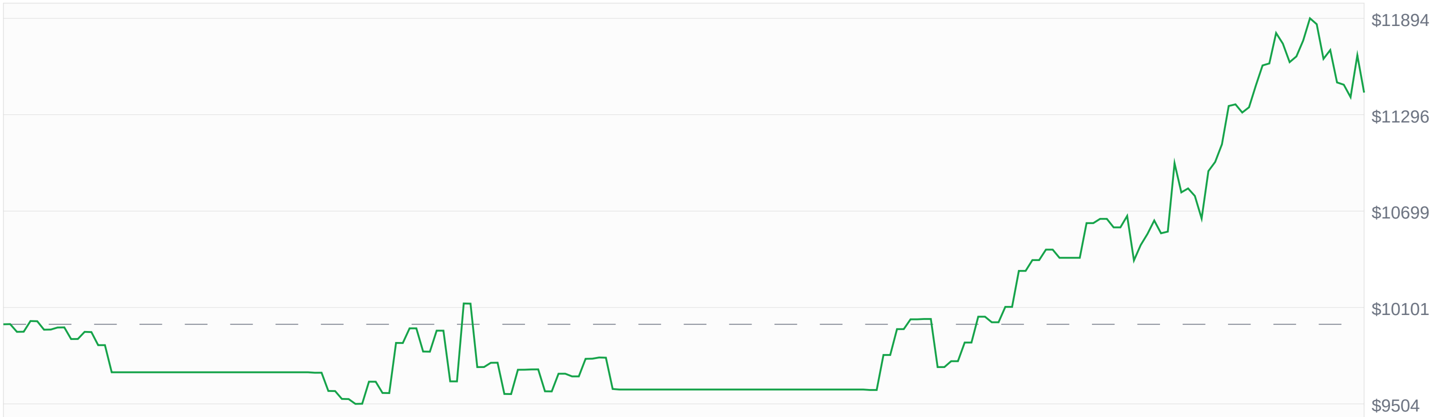
BACKTEST REPORT

Backtest #53230 · 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 ratio, yet the 33.3% win rate and single-digit trade count reveal severe overfitting risk. A sample size of only three trades provides no statistical confidence for live deployment, as the low frequency suggests the strategy waits for rare, low-probability mean reversion events. While the 4.72% drawdown is manageable, the model lacks robustness against normal market volatility without more data. The next step is to re-run the backtest with a minimum of 500 trades to validate if the alpha persists or vanishes under extended sampling.

ADDITIONAL METRICS

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