LATINOS TRADING

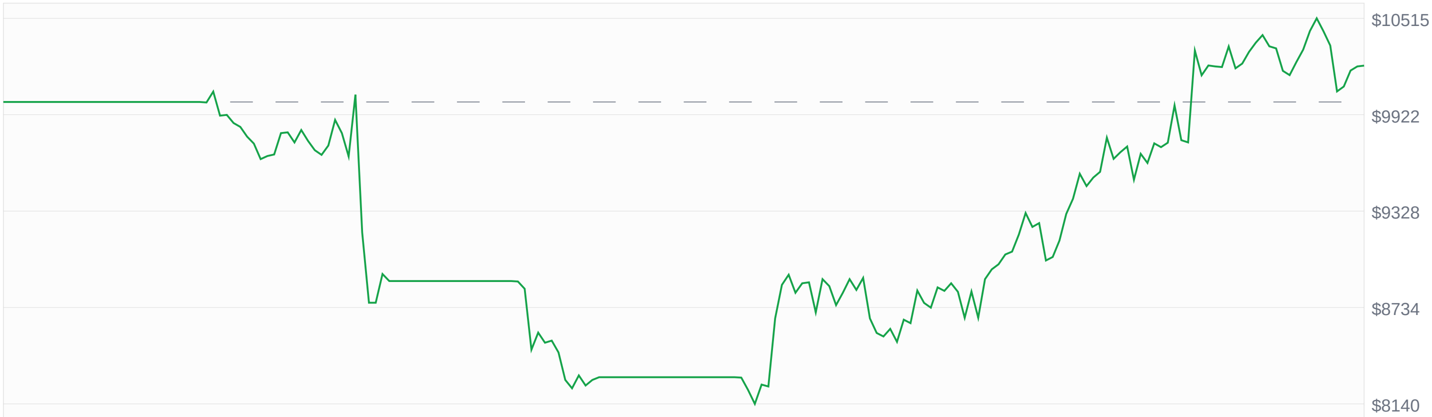
BACKTEST REPORT

Backtest #53855 · OFG · OFG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.21%	0.24	33.3%	-18.30%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The OFG Zen Mean Reversion backtest shows a 33.3% win rate with only three trades, rendering the 0.24 Sharpe ratio statistically insignificant for institutional deployment. While the strategy captured a 2.21% gain, the 18.30% maximum drawdown indicates excessive risk exposure relative to the tiny sample size. A sample of three executions cannot validate the robustness of the mean-reversion logic or confirm stable performance across market regimes. We must expand the sample size before drawing conclusions on the strategy's viability or risk profile. The next step is to run a fresh backtest with at least 100 simulated trades to determine if the edge holds up.

ADDITIONAL METRICS

CAGR	**2.21%**
Sortino Ratio	**0.18**
Turnover	**5.46x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10223.87**