LATINOS TRADING

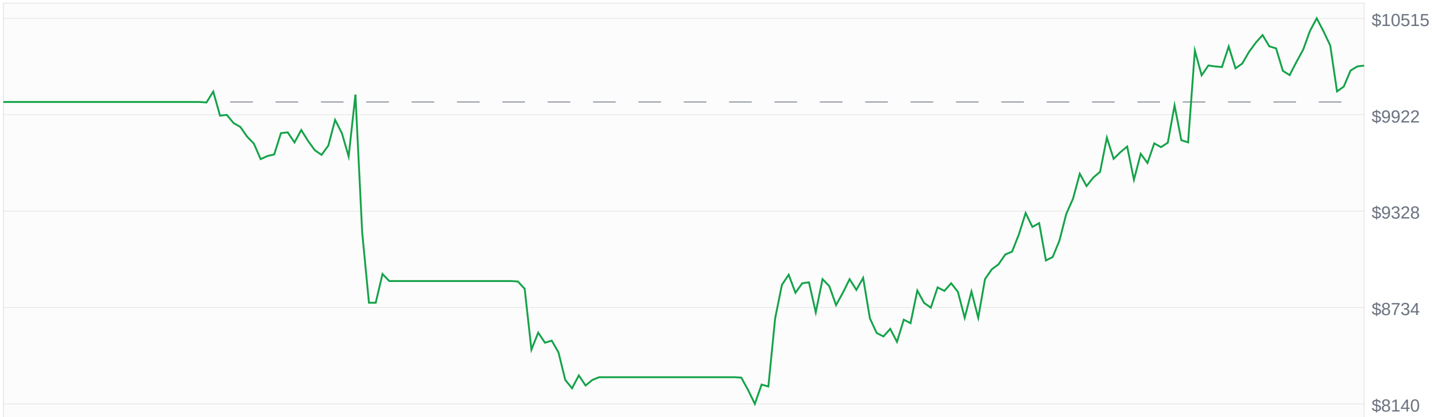
BACKTEST REPORT

Backtest #53857 · 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 yielded a positive ROI despite a statistically insignificant sample of only three trades. A 33.3% win rate and a Sharpe ratio of 0.24 suggest the strategy failed to consistently outperform volatility, while an 18.30% drawdown exposes substantial downside risk relative to the minimal gains. The low trade count prevents any meaningful assessment of robustness, rendering the positive return a statistical fluke rather than an edge. We must expand the dataset by running this strategy over a longer historical period to validate its mean reversion logic.

ADDITIONAL METRICS

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

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