LATINOS TRADING

BACKTEST REPORT

Backtest #55709 · POL/USD · POL/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.04%	-1.45	0.0%	-33.56%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The POL/USD Zen Mean Reversion backtest failed catastrophically with zero winning trades and a negative Sharpe ratio, indicating the strategy is currently misaligned with asset volatility.
The 33.56% drawdown suggests aggressive position sizing or stop-loss placement that amplified losses on mere market noise rather than capturing value. With only three trades executed, statistical significance is absent, making it impossible to determine if the strategy is fundamentally flawed or simply unlucky. We must widen the lookback period to gather sufficient data points before reallocating capital to this specific configuration.

ADDITIONAL METRICS

CAGR	**-26.04%**
Sortino Ratio	**-0.94**
Turnover	**5.14x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7398.15**

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