LATINOS TRADING

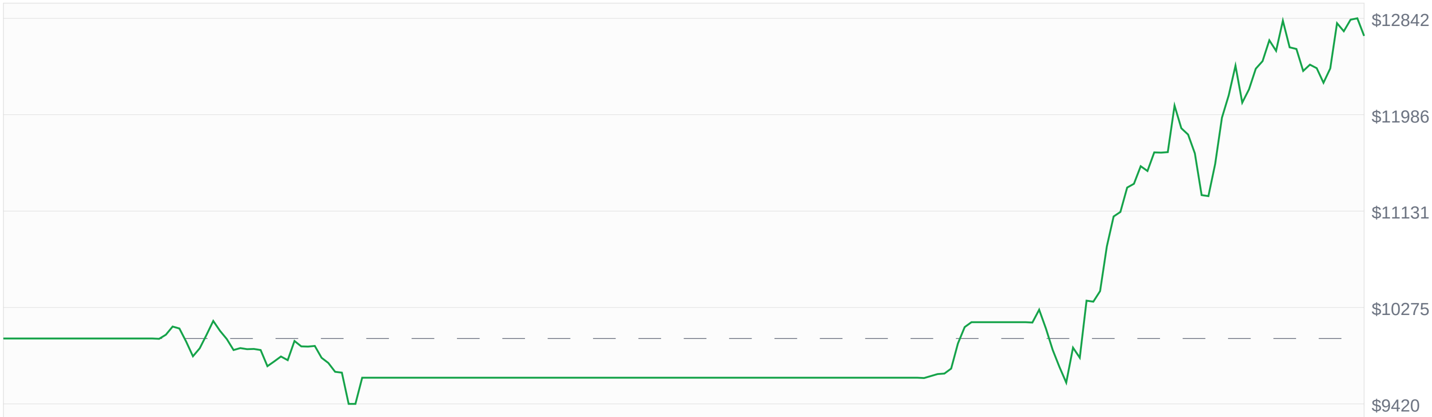
BACKTEST REPORT

Backtest #55812 · ALRM · ALRM · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.82%	1.92	66.7%	-6.25%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ALRM Zen Mean Reversion strategy generated a +26.82% ROI with a robust Sharpe ratio of 1.92, though only three trades occurred over the simulation period. This extremely low trade count renders the win rate of 66.7% statistically insignificant and masks potential overfitting to a narrow set of market conditions. The maximum drawdown of 6.25% indicates controlled risk, but the lack of volume prevents any meaningful assessment of drawdown behavior under stress. We must expand the backtest window or reduce entry thresholds to generate sufficient sample data for reliable statistical inference. The next step is to re-run the strategy with a longer historical dataset to validate whether the observed alpha persists across different market regimes.

ADDITIONAL METRICS

CAGR	**26.82%**
Sortino Ratio	**1.63**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$12685.47**

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