LATINOS TRADING

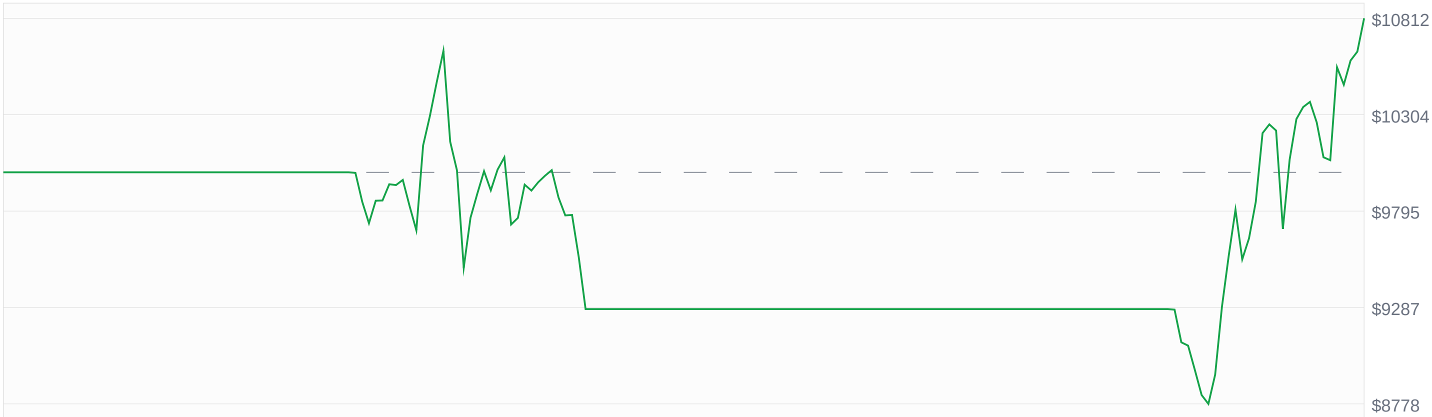
BACKTEST REPORT

Backtest #55948 · RMD · RMD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.62	50.0%	-17.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on RMD generated a nominal +8.09% return with a Sharpe ratio of 0.62, yet the sample size of only two trades renders these statistics statistically insignificant. A 50% win rate and 17.22% maximum drawdown indicate high variance that fails to confirm trend-following efficacy or mean reversion reliability. Current data is too sparse to validate the strategy's risk-adjusted performance or define clear entry parameters. The immediate next step is to expand the backtest horizon and increase trade frequency to achieve a robust sample size before live deployment.

ADDITIONAL METRICS

CAGR	**8.09%**
Sortino Ratio	**0.34**
Turnover	**3.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10812.35**

Generated 2026-09-02T14:15:56Z · latinostrading.com