LATINOS TRADING

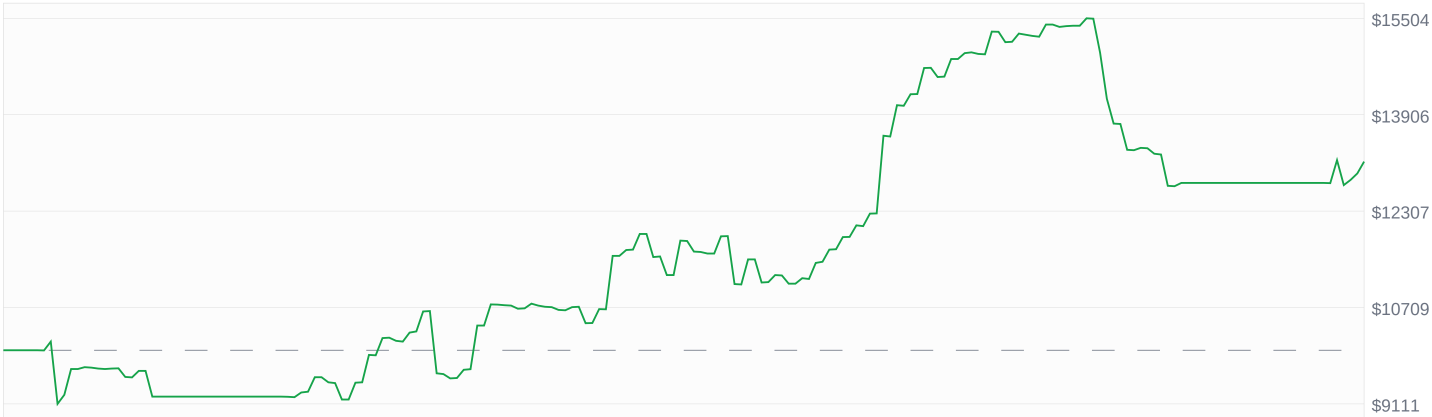
BACKTEST REPORT

Backtest #40919 · OMDA · OMDA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.24%	1.20	66.7%	-17.96%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The OMDA Zen Mean Reversion strategy delivered a +31.24% ROI with a 1.20 Sharpe ratio, yet the 66.7% win rate is statistically insignificant due to only three total trades. The 17.96% maximum drawdown indicates high volatility exposure that a small sample size cannot adequately characterize or smooth. While the positive returns are promising, the lack of trade frequency prevents reliable assessment of strategy robustness against adverse market regimes. We must increase the data sample by running an out-of-sample test on a longer historical period to validate these results before deployment.

ADDITIONAL METRICS

CAGR	**31.24%**
Sortino Ratio	**1.07**
Turnover	**6.71x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13127.88**

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