LATINOS TRADING

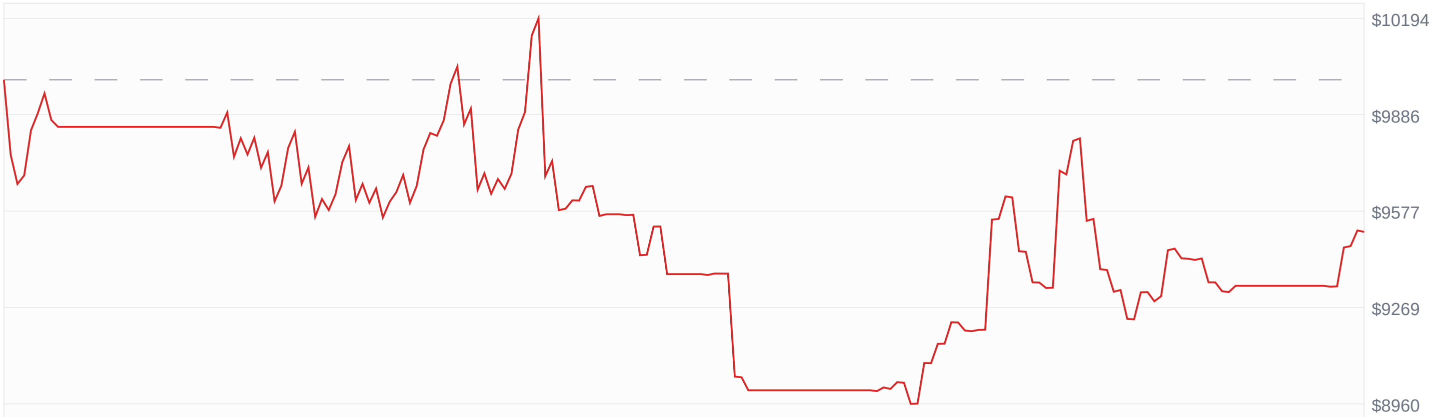
BACKTEST REPORT

Backtest #44783 · UNP · UNP · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.92%	-0.36	33.3%	-12.10%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The UNP Zen Mean Reversion strategy failed to generate alpha, posting a negative four point nine percent ROI and a suboptimal Sharpe ratio of negative zero point three six. With only six total trades, the thirty three percent win rate lacks statistical significance, meaning the observed losses may reflect noise rather than a flawed signal. The twelve percent maximum drawdown highlights excessive risk exposure relative to the minimal capital preservation achieved. The core issue is likely poor entry timing or insufficient mean reversion thresholds for this specific ticker. Next, extend the backtest period to at least two hundred trades to establish a reliable baseline before any parameter tuning.

ADDITIONAL METRICS

CAGR	**-4.92%**
Sortino Ratio	**-0.27**
Turnover	**11.38x**
Total Trades	**6**
Initial Capital	**$9997.00**
Final Capital	**$9510.76**

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