LATINOS TRADING

BACKTEST REPORT

Backtest #44791 · 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 Zen Mean Reversion strategy on POL/USD failed catastrophically, recording zero winning trades and a negative Sharpe ratio of -1.45, indicating the signals generated were purely counterproductive. With only three total trades executed, the statistical sample size is critically insufficient to determine if the failure reflects a flawed logic or merely random market noise. The 33.56% maximum drawdown suggests the model overextended during this specific volatility regime, likely misinterpreting price action as a reversion opportunity. Before re-running this simulation, you must verify the parameter ranges against current POL liquidity conditions to avoid compounding losses on a strategy that has not yet proven viability.

ADDITIONAL METRICS

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

Generated 2026-09-01T02:16:46Z · latinostrading.com