LATINOS TRADING

BACKTEST REPORT

Backtest #44792 · 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

This backtest demonstrates a complete failure of the mean reversion hypothesis on POL/USD, evidenced by a negative 26.04% ROI and a 0.0% win rate across all three trades. The negative Sharpe ratio of 1.45 and 33.56% maximum drawdown confirm that the strategy generated consistent losses rather than risk-adjusted returns. With only three total trades, the sample size is statistically insufficient to establish any reliable confidence in the strategy's performance or underlying edge. The primary issue is likely that the market trend contradicted the mean reversion logic, causing every entry to fail. The immediate next step is to significantly expand the historical data window to gather a statistically robust sample before considering any

ADDITIONAL METRICS

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

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