LATINOS TRADING

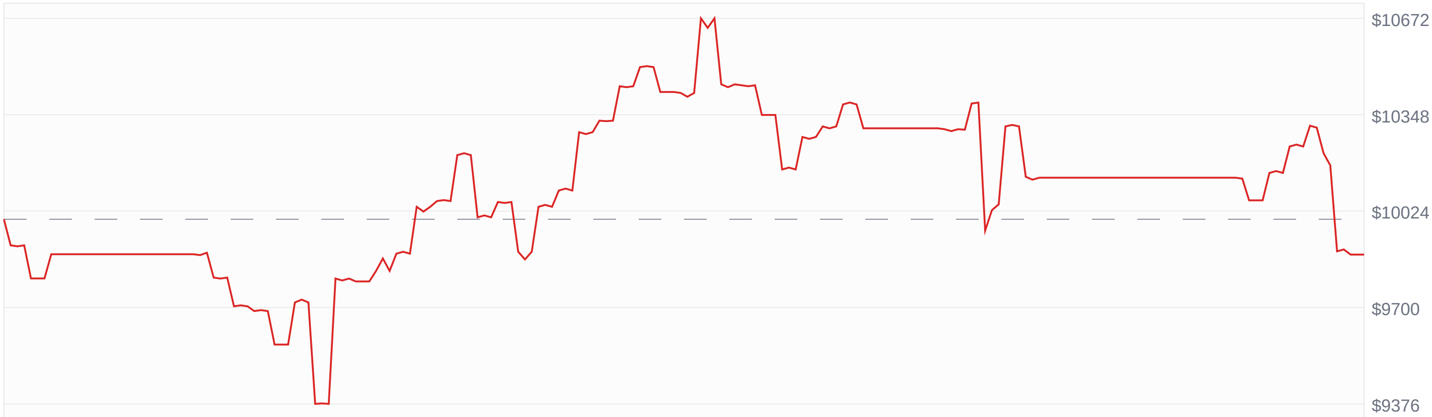
BACKTEST REPORT

Backtest #45207 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on HAFC failed decisively, delivering a negative ROI and a Sharpe ratio below zero, indicating that the mean reversion logic did not capture sufficient alpha to overcome transaction costs. With only four trades executed, the statistical sample is too small to infer any meaningful trend, rendering the 25% win rate and 7.44% drawdown statistically insignificant. The strategy appears overly sensitive to current volatility regimes or requires a fundamental shift in its entry parameters to remain viable. We must immediately re-evaluate the threshold logic for the Zen indicator or discard the strategy in favor of a trend-following approach for this asset class. Further testing on a larger sample size is

ADDITIONAL METRICS

CAGR	**-1.22%**
Sortino Ratio	**-0.05**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9878.13**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.