# LATINOS TRADING

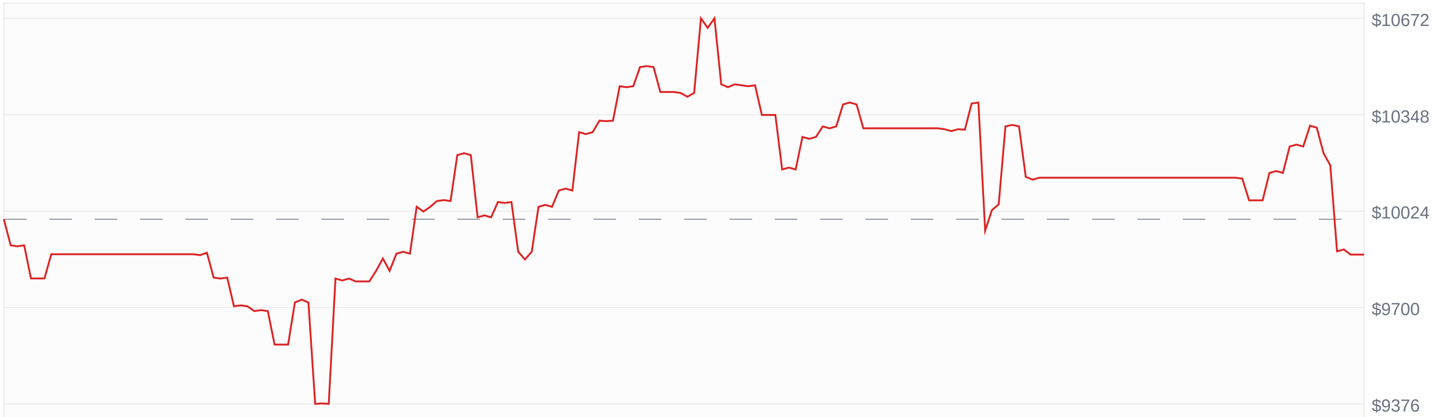
## BACKTEST REPORT

Backtest #45214 · 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 to generate alpha, posting a negative 1.22% ROI and a Sharpe ratio of -0.06. With only four total trades and a 25% win rate, the sample size is statistically insignificant, making it impossible to confirm if the negative performance reflects true strategy decay or mere random variance. The 7.44% max drawdown further indicates poor risk control during this short period. The immediate next step is to extend the backtesting window to at least 100 trades to establish statistical validity before any further optimization.

### 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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