LATINOS TRADING

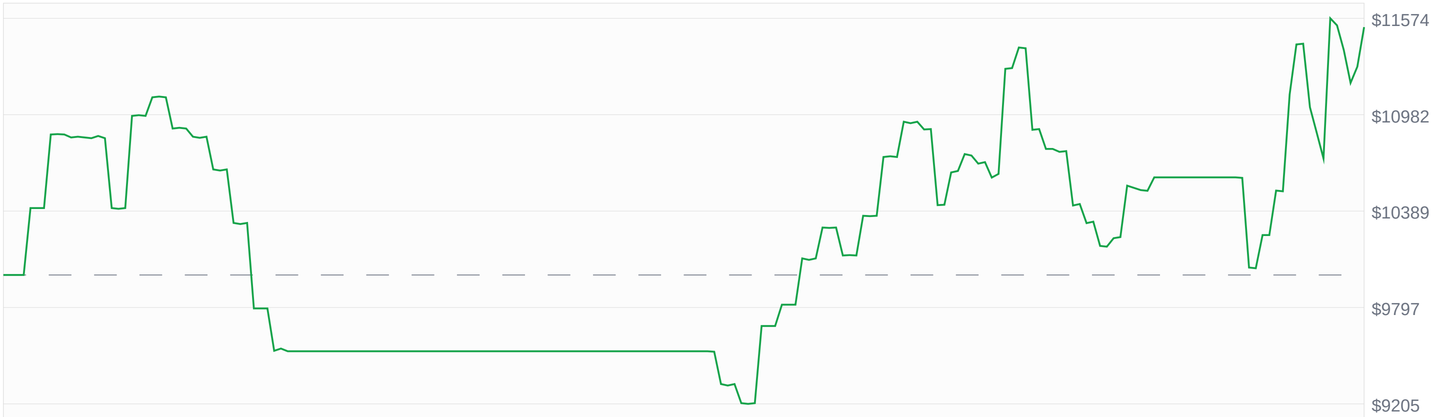
BACKTEST REPORT

Backtest #45299 · RELY · RELY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.16%	0.85	66.7%	-16.31%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy generated a +15.16% ROI with a 66.7% win rate, yet the statistical confidence is negligible due to only three total trades. A 16.31% maximum drawdown reveals significant volatility exposure that the low trade count fails to smooth out, resulting in a Sharpe ratio of just 0.85. While the mean reversion logic captured short-term price inefficiencies, the extreme sensitivity to sample size prevents any reliable assessment of risk-adjusted performance. We must increase the lookback period or tighten entry filters to generate sufficient data for a robust validation of the signal logic.

ADDITIONAL METRICS

CAGR	**15.16%**
Sortino Ratio	**0.78**
Turnover	**6.18x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11519.71**

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