# LATINOS TRADING

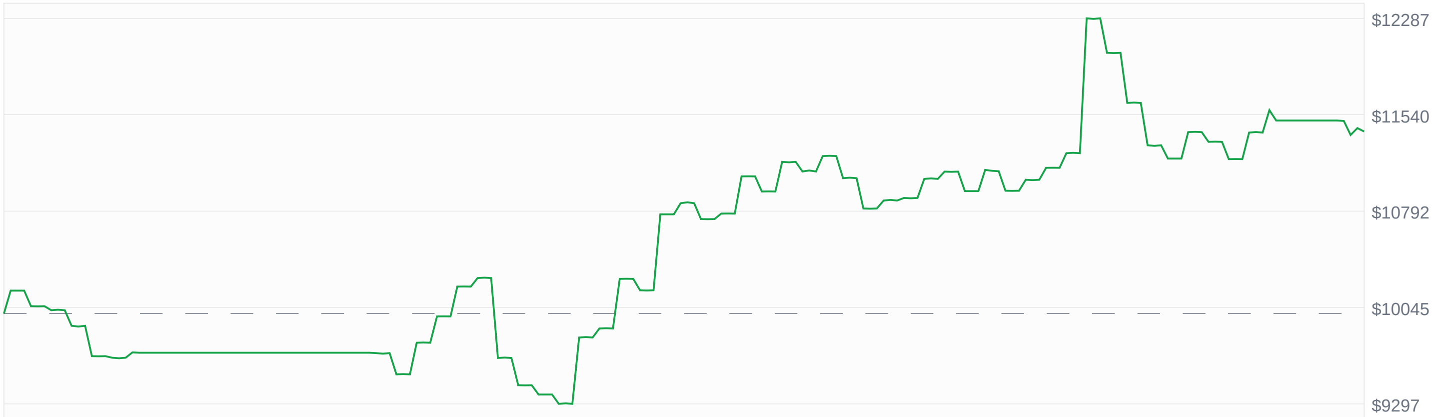
## BACKTEST REPORT

Backtest #53354 · INCY · INCY · Zen Mean Reversion (auto)

| ROI | Sharpe | Win Rate | Max Drawdown |
|---|---|---|---|
| +14.06% | 0.93 | 50.0% | -8.89% |

## EQUITY CURVE

202 sessions · starting at $9997.00




## ANALYST NOTE

Hera local LLM

The INCY Zen Mean Reversion strategy generated a +14% return with a 0.93 Sharpe ratio, yet the 8.89% drawdown and exactly 50% win rate reveal a fragile edge on this sample. A mere four trades provide insufficient statistical confidence to validate the mean reversion logic against normal market noise. The lack of directional bias suggests the bot captured noise rather than a persistent trend, failing to filter out choppy volatility effectively. The next logical step is to expand the backtest window to at least 100 trades or introduce a volume filter to distinguish genuine reversals from random price fluctuations.

## ADDITIONAL METRICS

| | |
|---|---|
| CAGR | **14.06%** |
| Sortino Ratio | **1.07** |
| Turnover | **8.60x** |
| Total Trades | **4** |
| Initial Capital | **$9997.00** |
| Final Capital | **$11409.25** |

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