LATINOS TRADING

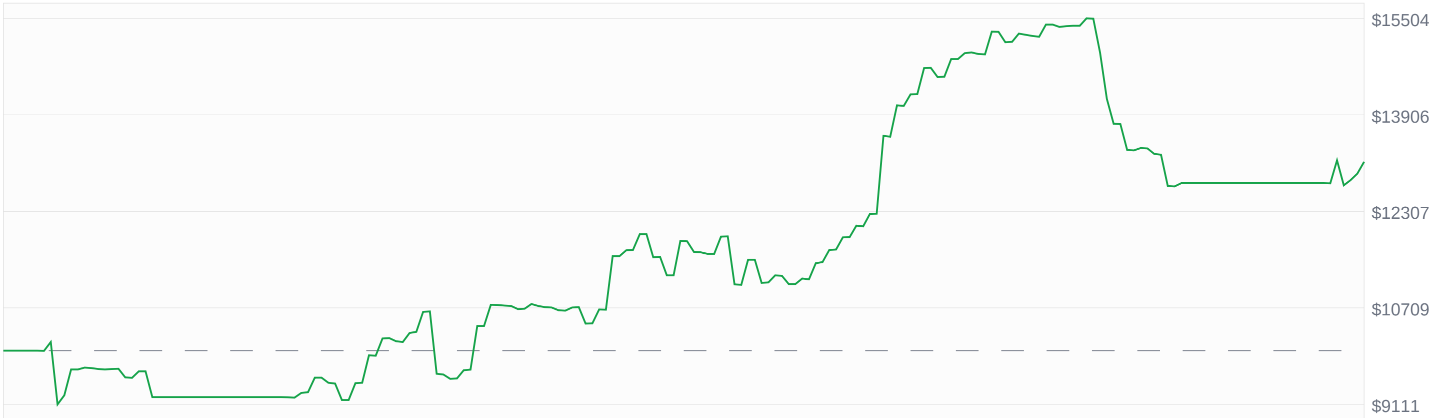
BACKTEST REPORT

Backtest #53726 · OMDA · OMDA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.24%	1.20	66.7%	-17.96%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on OMDA delivered a +31.24% ROI with a 66.7% win rate, yet the statistical signal is weak due to only three recorded trades. While the Sharpe ratio of 1.20 suggests reasonable risk-adjusted returns, the 17.96% maximum drawdown indicates significant volatility exposure in a low-sample environment. We cannot confirm strategy robustness without more data points to validate performance across different market regimes. The next step is to deploy this strategy in a live paper-trading environment to gather sufficient trade history for a statistically significant analysis.

ADDITIONAL METRICS

CAGR	**31.24%**
Sortino Ratio	**1.07**
Turnover	**6.71x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13127.88**

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