LATINOS TRADING

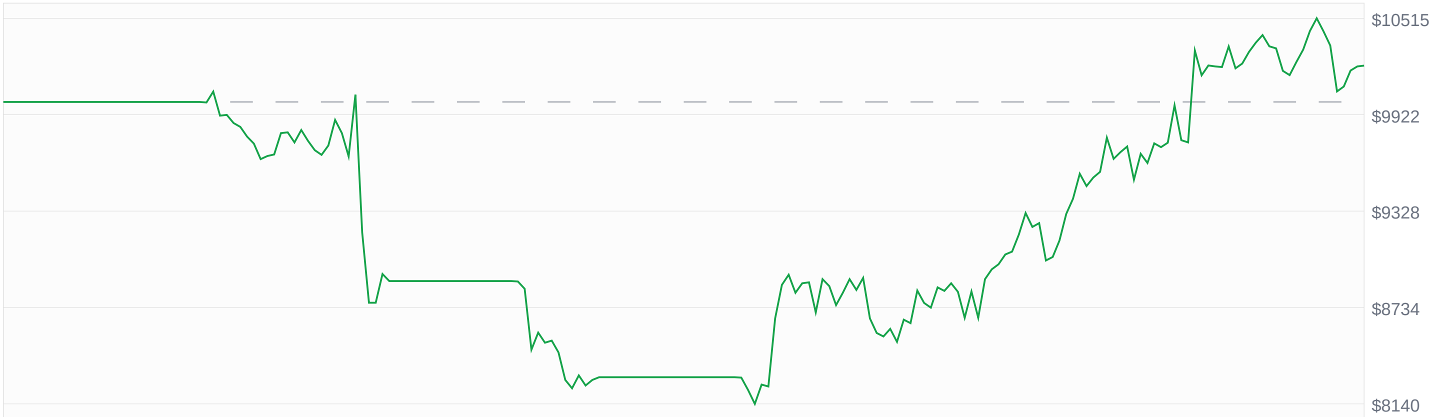
BACKTEST REPORT

Backtest #53856 · OFG · OFG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.21%	0.24	33.3%	-18.30%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The OFG Zen Mean Reversion backtest shows a statistically insignificant +2.21% return driven by only three trades, rendering the 0.24 Sharpe ratio and 18.3% drawdown unreliable indicators of strategy viability. A mere 33.3% win rate suggests the mean reversion logic failed to identify consistent reversal points within the sample period, exposing capital to disproportionate risk relative to the modest reward. With such a sparse sample size, any observed profitability is likely noise rather than a robust edge, and the wide drawdown highlights significant vulnerability during the few active positions. To validate whether the strategy can adapt to different market regimes, the next step is to expand the backtest scope using more historical

ADDITIONAL METRICS

CAGR	**2.21%**
Sortino Ratio	**0.18**
Turnover	**5.46x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10223.87**

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