LATINOS TRADING

BACKTEST REPORT

Backtest #55446 · APH · APH · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.68%	-0.38	66.7%	-21.68%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on APH generated a -8.68% drawdown and negative Sharpe ratio of -0.38 due to a critical sample size of only three trades. While the 66.7% win rate suggests directional accuracy, the lack of statistical power prevents any confidence in the strategy's robustness against market noise. The extreme volatility captured by a 21.68% maximum drawdown indicates that mean reversion parameters are currently overfit to short-term fluctuations rather than structural equilibrium. We must expand the sample size before drawing conclusions, as the current equity curve is too noisy to isolate true alpha. The immediate next step is to run a longer backtest on APH with expanded lookback windows to validate signal frequency and

ADDITIONAL METRICS

CAGR	**-8.68%**
Sortino Ratio	**-0.27**
Turnover	**5.49x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9135.10**