LATINOS TRADING

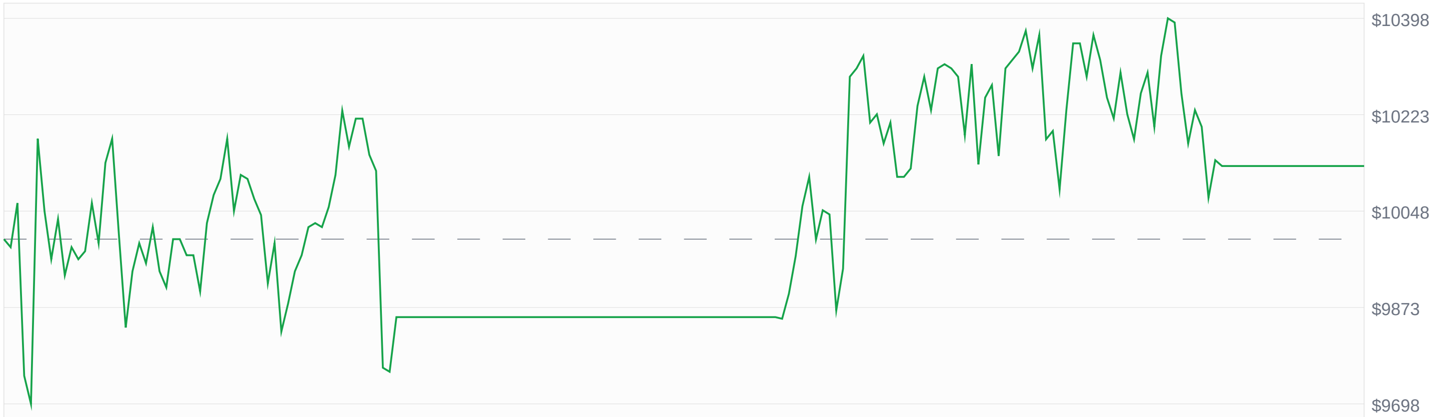
BACKTEST REPORT

Backtest #55606 · EFC · EFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.30%	0.19	50.0%	-4.56%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on EFC generated a marginal 1.30% return, yet a mere 50.0% win rate and a Sharpe ratio of 0.19 indicate the edge is statistically indistinguishable from noise. With only two trades executed, the sample size is critically insufficient to validate the robustness of the signal logic or estimate true drawdown risk. The 4.56% maximum drawdown is uninformative given the lack of sequence data, suggesting the model failed to capture sufficient volatility for a positive expectancy. You must run a longer backtest with expanded parameter sweeps to generate enough trade history before considering live deployment.

ADDITIONAL METRICS

CAGR	**1.30%**
Sortino Ratio	**0.15**
Turnover	**3.98x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10129.93**

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