LATINOS TRADING

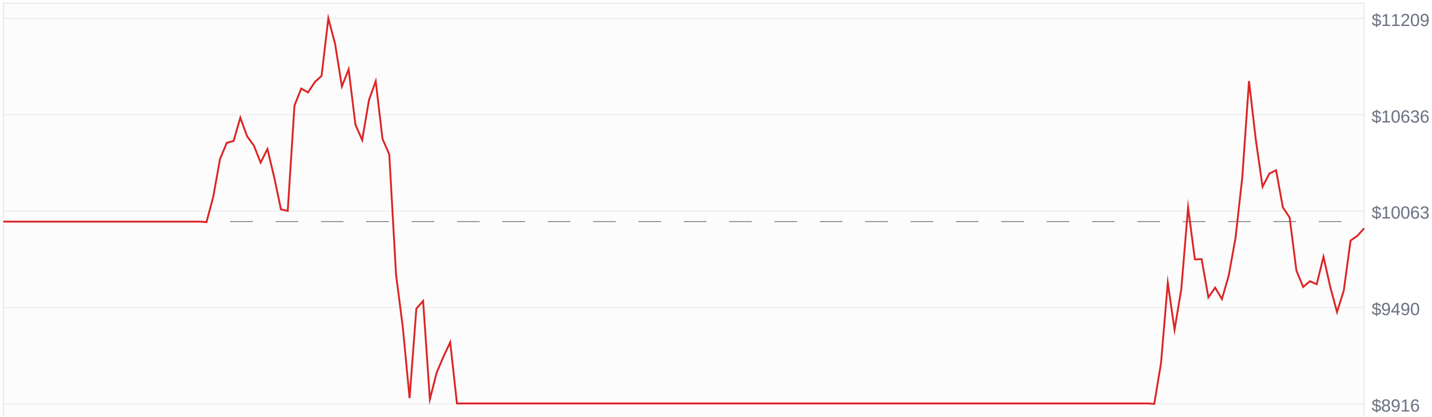
BACKTEST REPORT

Backtest #55738 · CRAI · CRAI · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.43%	0.10	50.0%	-20.45%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CRAI failed to generate alpha, delivering a negligible -0.43% ROI and a dangerously low Sharpe ratio of 0.10. With only two trades executed, the sample size is statistically insufficient to validate the approach, rendering the 50% win rate and 20.45% drawdown meaningless without further data. The strategy likely suffered from overfitting to noise rather than capturing genuine mean reversion patterns in this volatile asset. A concrete next step is to increase the lookback period for the mean calculation or switch to a higher timeframe to filter out microstructure noise. Until the sample size expands to at least fifty trades, no operational conclusion can be drawn regarding this strategy's viability.

ADDITIONAL METRICS

CAGR	**-0.43%**
Sortino Ratio	**0.06**
Turnover	**3.78x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9959.84**

Generated 2026-09-02T11:47:22Z · latinostrading.com