LATINOS TRADING

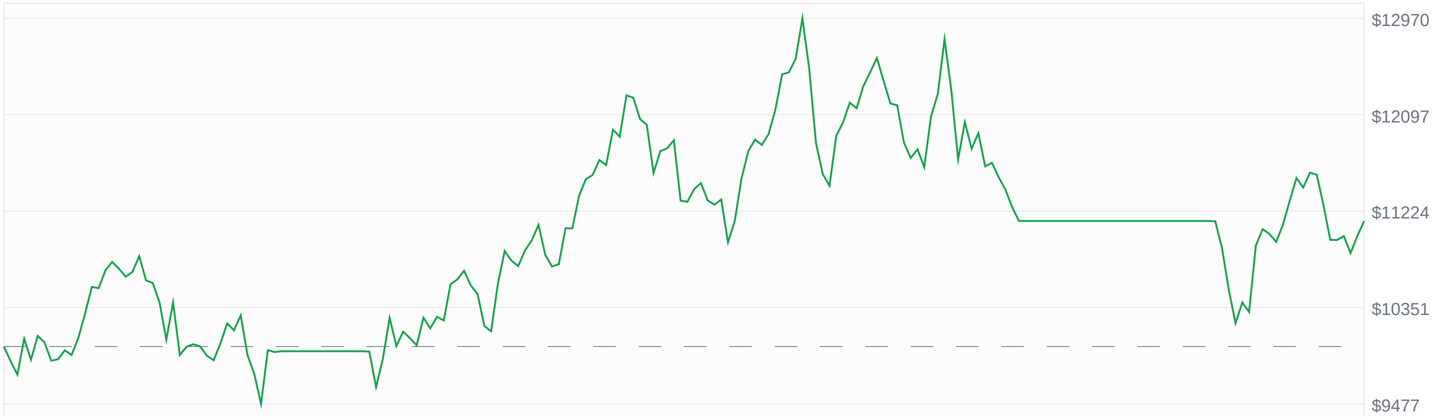
BACKTEST REPORT

Backtest #55774 · FANG · FANG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.30%	0.61	33.3%	-21.30%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on FANG generated positive returns with minimal trades, yet the 33% win rate and 21% drawdown reveal severe fragility rather than robust edge. With only three trades in the sample, the statistical signal is unreliable, as a single outlier trade disproportionately skewed the Sharpe ratio to 0.61. The mean reversion logic likely failed to distinguish between temporary volatility and genuine trend reversals in this highly correlated stock. We must expand the backtest window to capture more market regimes and verify if the 33% win rate persists.

ADDITIONAL METRICS

CAGR	**11.30%**
Sortino Ratio	**0.56**
Turnover	**6.33x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11133.07**

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