LATINOS TRADING

BACKTEST REPORT

Backtest #55878 · CPK · CPK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.67%	-0.57	33.3%	-14.06%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The CPK Zen Mean Reversion test failed catastrophically with negative ROI and a negative Sharpe ratio, driven by excessive slippage or poor entry timing on a sample of only three trades. The 33% win rate confirms the strategy lacks statistical significance and cannot reliably capture alpha for this ticker at the current frequency. A drawdown of 14% suggests the position sizing or stop-loss logic was insufficient to protect capital during the initial loss streak. We must broaden the sample by testing multiple years or adjusting volatility filters before deeming the approach viable.

ADDITIONAL METRICS

CAGR	**-6.67%**
Sortino Ratio	**-0.37**
Turnover	**5.71x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9336.14**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.