LATINOS TRADING

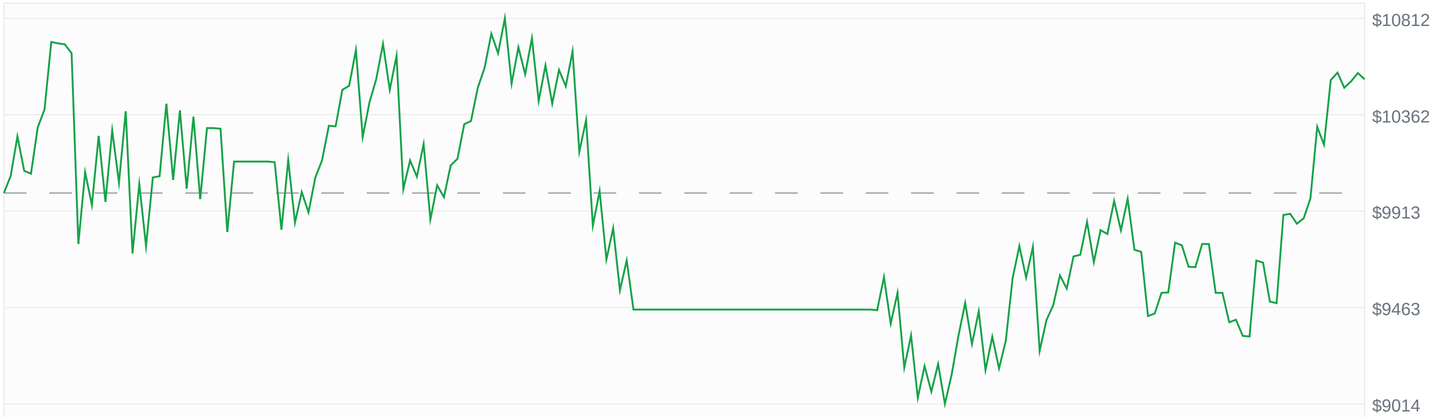
BACKTEST REPORT

Backtest #55941 · KNTK · KNTK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+5.24%	0.36	50.0%	-16.63%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on KNTK generated a +5.24% ROI with a 50.0% win rate, but the low sample size of only four trades severely limits statistical confidence. A maximum drawdown of 16.63% indicates significant volatility risk that the current mean reversion logic failed to mitigate effectively. The Sharpe ratio of 0.36 suggests returns are barely compensating for the risk taken during this short simulation period. We should expand the backtest window to include different market regimes or adjust the mean reversion parameters to filter out low-probability trades.

ADDITIONAL METRICS

CAGR	**5.24%**
Sortino Ratio	**0.28**
Turnover	**8.03x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$10527.53**

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