LATINOS TRADING

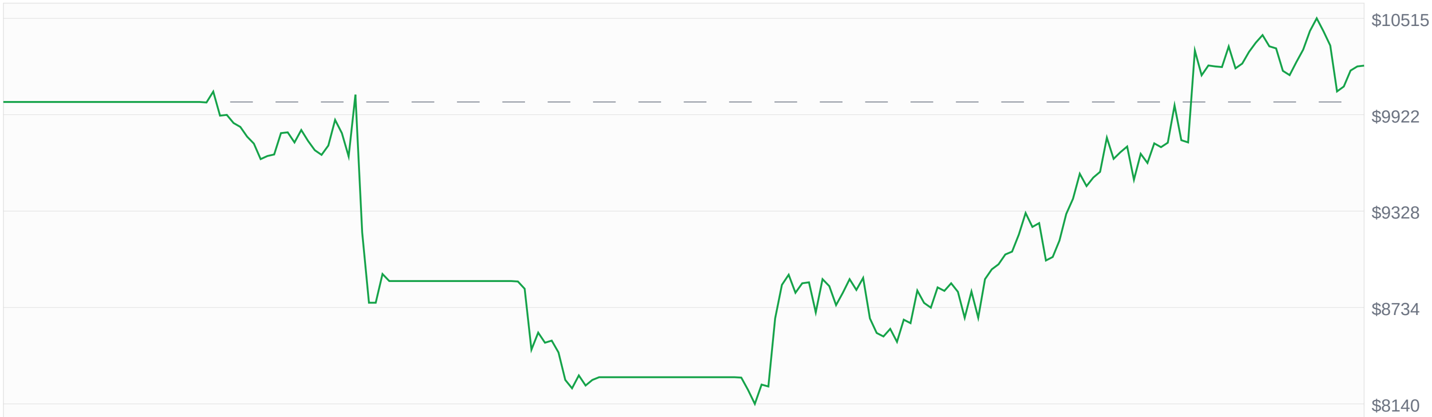
BACKTEST REPORT

Backtest #41133 · OFG · OFG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.21%	0.24	33.3%	-18.30%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The OFG Zen Mean Reversion strategy failed to generate alpha, delivering a paltry 2.21% ROI on a statistically insignificant sample of three trades. A 33.3% win rate paired with an 18.30% maximum drawdown indicates severe undercapitalization relative to the strategy's risk profile. The Sharpe ratio of 0.24 is far too low to justify deployment, suggesting the mean reversion logic is currently out of sync with OFG's volatility. Until the trade count expands to validate the edge or drawdown limits tighten, this configuration remains a theoretical exercise rather than a viable system. The immediate next step is to backtest this logic on a broader dataset to assess if the poor results were a one-off anomaly or a structural flaw.

ADDITIONAL METRICS

CAGR	2.21%
Sortino Ratio	0.18
Turnover	5.46x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$10223.87