LATINOS TRADING

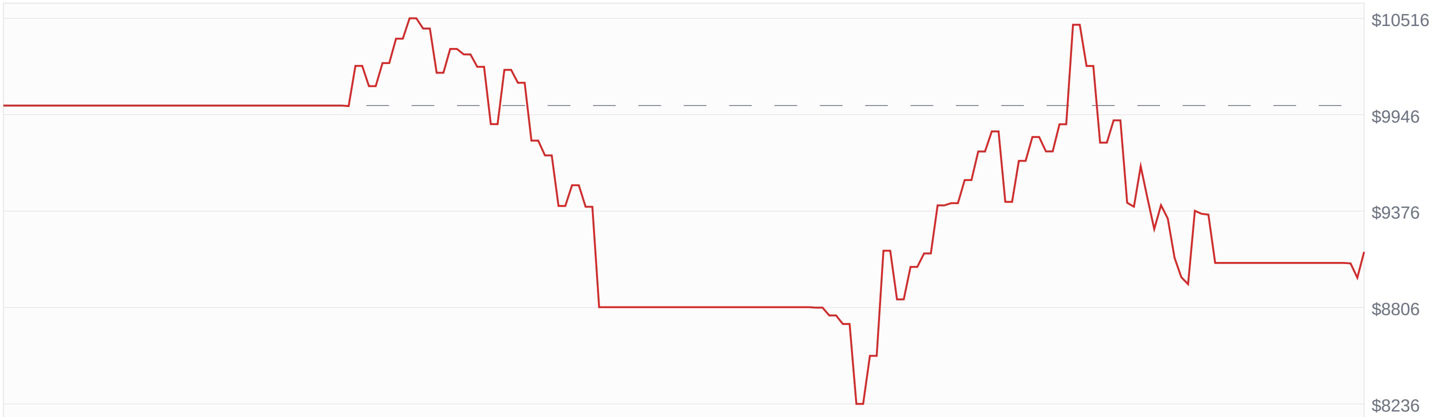
BACKTEST REPORT

Backtest #44633 · APH · APH · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-8.68%	-0.38	66.7%	-21.68%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on APH failed, delivering an 8.68% loss with a negative Sharpe ratio of 0.38. Despite a 66.7% win rate, the three trades were insufficient to overcome the 21.68% maximum drawdown, indicating high risk per entry. Statistical confidence is negligible given the tiny sample size of three executions, rendering the win rate misleading. We must expand the dataset or tighten entry filters to validate the mean-reversion hypothesis before deployment.

ADDITIONAL METRICS

CAGR	-8.68%
Sortino Ratio	-0.27
Turnover	5.49x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$9135.10