LATINOS TRADING

BACKTEST REPORT

Backtest #44790 · POL/USD · POL/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-26.04%	-1.45	0.0%	-33.56%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on POL/USD failed catastrophically, delivering a -26.04% return with a 0% win rate. A Sharpe ratio of -1.45 and a 33.56% maximum drawdown indicate severe risk misalignment rather than minor underperformance. With only three total trades, the sample size is statistically insignificant, meaning these results lack the confidence to validate or reject the underlying mean reversion hypothesis. The immediate next step is to expand the backtest window to at least fifty trades to establish statistical significance before considering any parameter adjustments.

ADDITIONAL METRICS

CAGR	-26.04%
Sortino Ratio	-0.94
Turnover	5.14x
Total Trades	3
Initial Capital	$10000.00
Final Capital	$7398.15

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