LATINOS TRADING

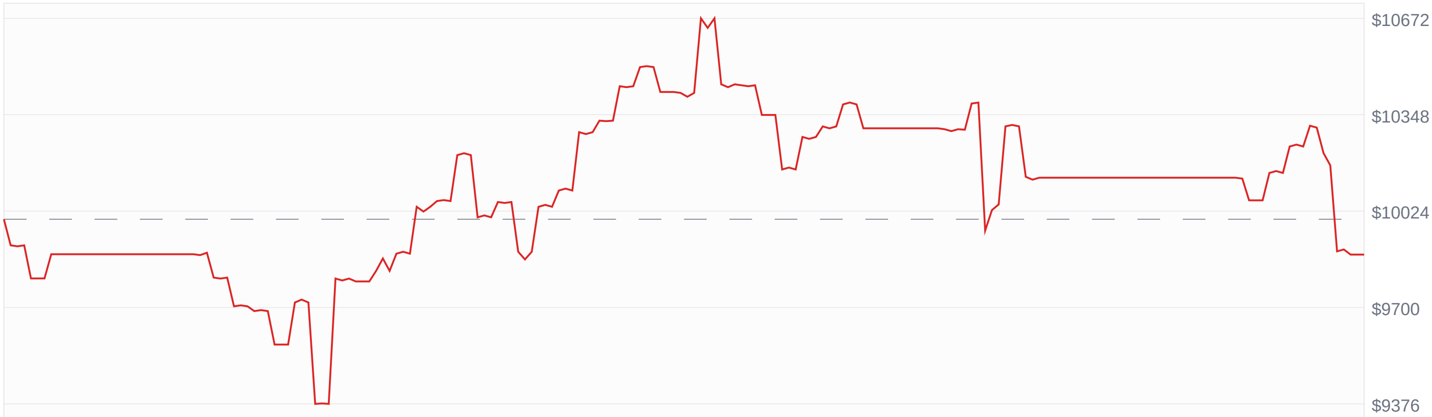
BACKTEST REPORT

Backtest #45209 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The HAFC Zen Mean Reversion strategy failed to generate alpha, posting a negative ROI of -1.22% and a Sharpe ratio of -0.06. A win rate of just 25% indicates the entry signals lack statistical edge in the current regime. With only four total trades, the sample size is too small to establish any statistical confidence in these results. The max drawdown of 7.44% further confirms the strategy's inability to manage risk effectively. Next, expand the backtest window to at least fifty trades to determine if this is a structural flaw or a small sample artifact.

ADDITIONAL METRICS

CAGR	**-1.22%**
Sortino Ratio	**-0.05**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9878.13**