LATINOS TRADING

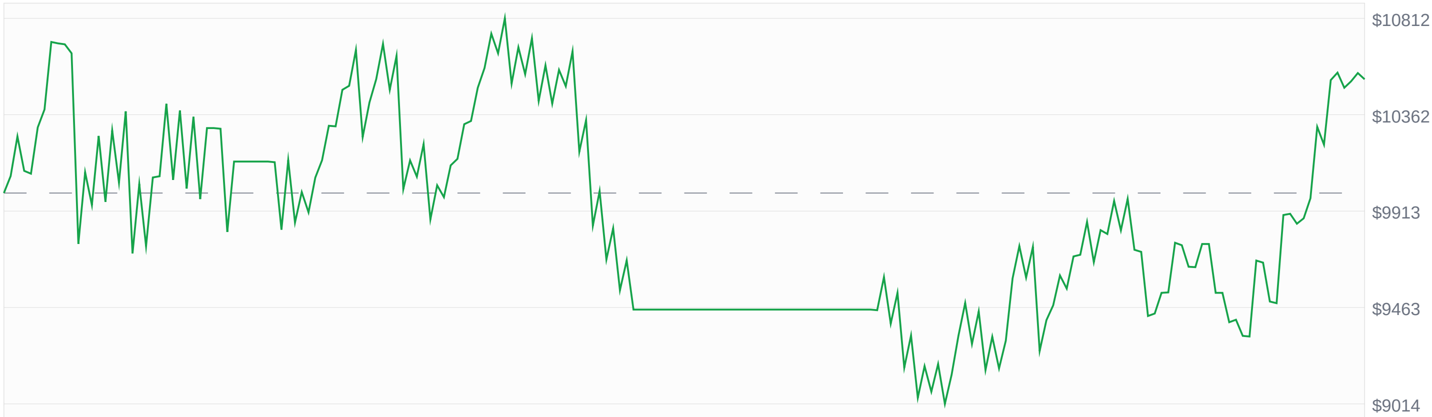
BACKTEST REPORT

Backtest #45294 · 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 KNTK Zen Mean Reversion backtest shows a modest 5.24% ROI with a 0.36 Sharpe ratio, indicating low risk-adjusted returns for the observed period. A 50% win rate paired with a 16.63% maximum drawdown suggests the strategy lacks edge and suffers from significant volatility despite the small sample of only four trades. With such a limited dataset, statistical confidence is negligible, and the results could easily be attributed to random noise rather than a robust alpha signal. The primary issue is insufficient trade frequency to validate the mean reversion logic under varied market conditions. We need to extend the backtest window or adjust parameters to generate enough data points for a statistically significant evaluation before

ADDITIONAL METRICS

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