LATINOS TRADING

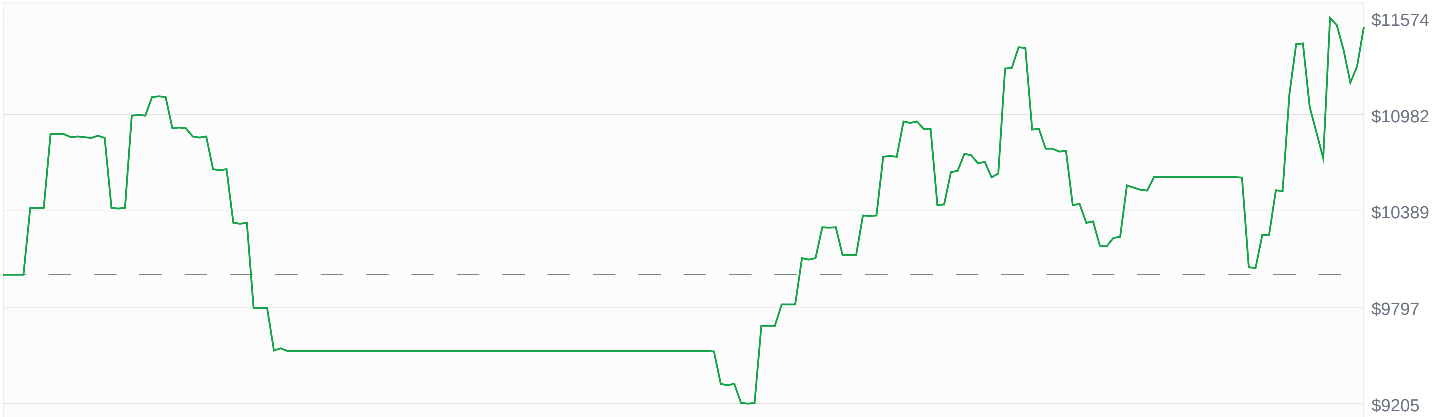
BACKTEST REPORT

Backtest #45300 · RELY · RELY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+15.16%	0.85	66.7%	-16.31%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The RELY Zen Mean Reversion strategy generated positive returns with a 66.7% win rate, yet the statistical significance is critically low given only three trades occurred. A Sharpe ratio of 0.85 and a maximum drawdown of 16.31% indicate that the setup lacks robustness under current volatility, relying heavily on a small sample size. Consequently, performance metrics are prone to high variance and do not yet confirm a reliable edge for institutional deployment. We must execute a broader parameter sweep across multiple assets to validate whether this mean reversion logic holds outside the specific noise of RELY.

ADDITIONAL METRICS

CAGR	**15.16%**
Sortino Ratio	**0.78**
Turnover	**6.18x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11519.71**

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