LATINOS TRADING

BACKTEST REPORT

Backtest #50601 · INCY · INCY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.06%	0.93	50.0%	-8.89%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on INCY generated a positive 14.06% return but lacks statistical validity due to only four executed trades. A 50% win rate with such a small sample size yields an insignificant Sharpe ratio of 0.93, while the 8.89% drawdown highlights extreme volatility risk. The results suggest the mean reversion logic fails to consistently capture momentum shifts in this specific stock during the test period. We must increase the backtest window or adjust parameters to filter out noise before deploying live capital. Next, run a walk-forward analysis on a longer timeframe to validate edge stability.

ADDITIONAL METRICS

CAGR	**14.06%**
Sortino Ratio	**1.07**
Turnover	**8.60x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$11409.25**

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