LATINOS TRADING

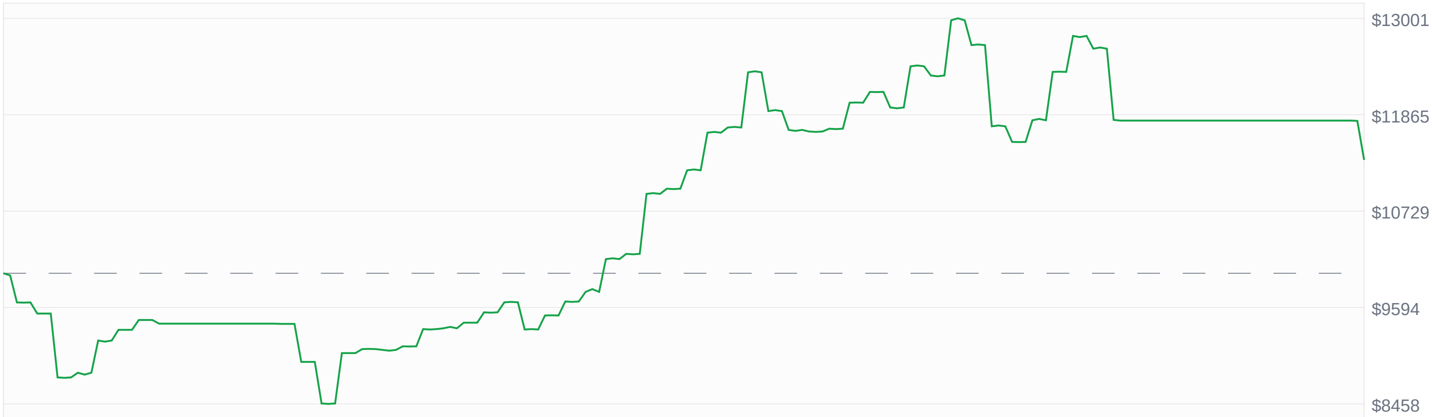
BACKTEST REPORT

Backtest #50774 · EVER · EVER · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.29%	0.72	33.3%	-12.83%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The EVER Zen Mean Reversion backtest shows a positive ROI but lacks statistical robustness with only three total trades. A win rate of 33.3% suggests the mean reversion logic frequently fails to capture the trend in a volatile environment. A Sharpe ratio of 0.72 indicates the returns are not sufficiently risk-adjusted relative to the 12.83% maximum drawdown incurred. We cannot confirm the strategy's viability at this sample size, as the results could easily be outliers rather than a consistent alpha source. The next step is to run a longer backtest over a different market cycle to validate the mean reversion parameters.

ADDITIONAL METRICS

CAGR	**13.29%**
Sortino Ratio	**0.61**
Turnover	**6.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11332.54**

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