LATINOS TRADING

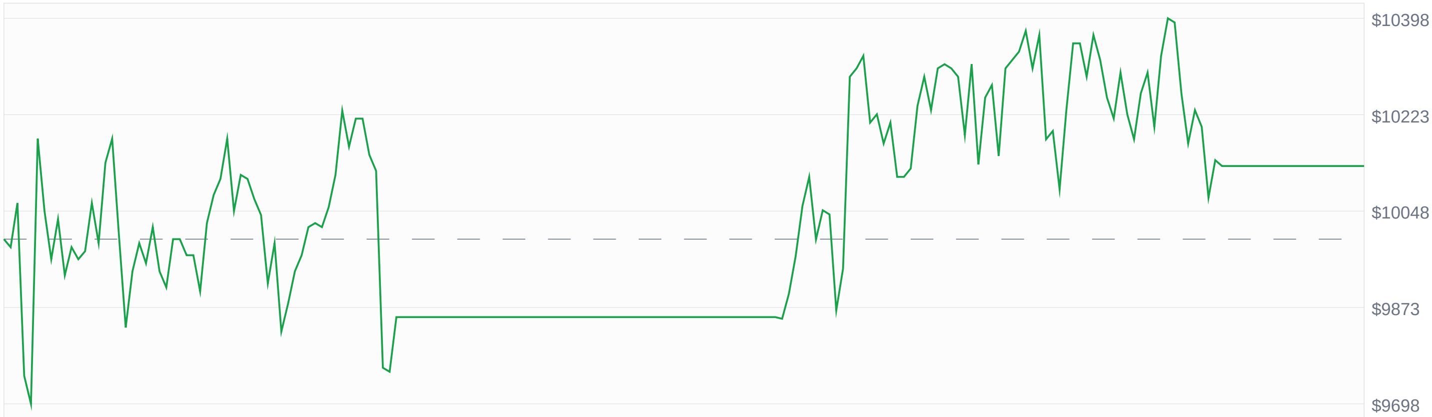
BACKTEST REPORT

Backtest #55605 · EFC · EFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.30%	0.19	50.0%	-4.56%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on EFC generated a marginal 1.30% ROI but exhibits a weak Sharpe ratio of 0.19 due to only two executed trades. A precise 50% win rate paired with a 4.56% maximum drawdown indicates a statistically insignificant sample size that fails to validate the strategy's robustness. The lack of a meaningful edge suggests the current parameters are overfitting noise rather than capturing genuine market inefficiencies. I recommend expanding the backtest period and widening the mean reversion thresholds to generate a larger sample of trades for statistical validation.

ADDITIONAL METRICS

CAGR	**1.30%**
Sortino Ratio	**0.15**
Turnover	**3.98x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$10129.93**

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