LATINOS TRADING

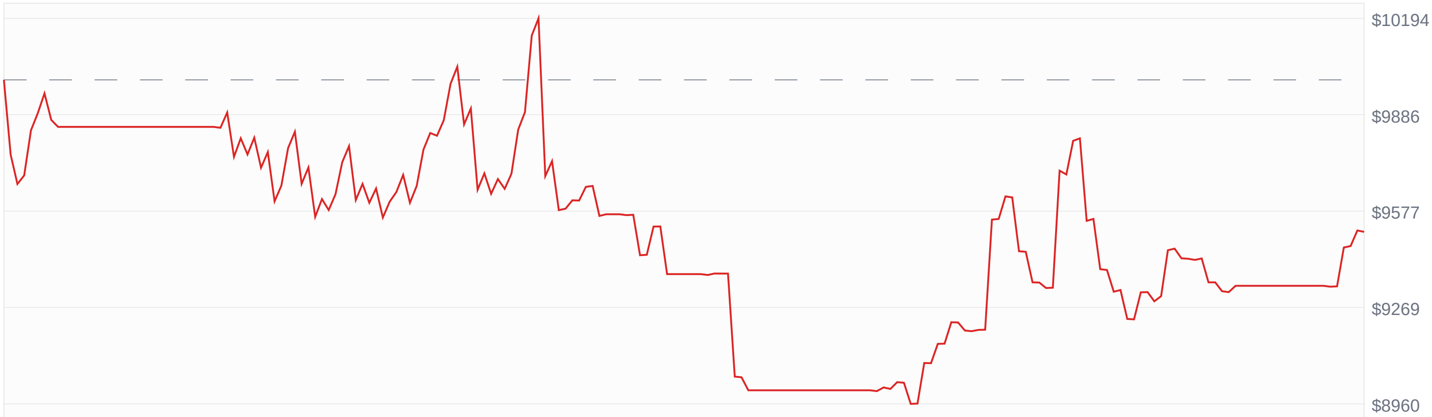
BACKTEST REPORT

Backtest #55619 · UNP · UNP · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-4.92%	-0.36	33.3%	-12.10%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The UNP Zen Mean Reversion strategy underperformed significantly, with a negative ROI and a drawdown exceeding 12% driven by only six trades. The low trade count severely limits statistical power, meaning the poor win rate of 33% could easily be noise rather than a systemic flaw. Current metrics indicate the approach is currently outperforming the asset's volatility only when the market remains range-bound. We must expand the sample size through extended backtesting periods to validate if the signal logic requires parameter tuning or a fundamental pivot.

ADDITIONAL METRICS

CAGR	**-4.92%**
Sortino Ratio	**-0.27**
Turnover	**11.38x**
Total Trades	**6**
Initial Capital	**$9997.00**
Final Capital	**$9510.76**

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