LATINOS TRADING

BACKTEST REPORT

Backtest #55879 · CPK · CPK · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-6.67%	-0.57	33.3%	-14.06%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CPK failed due to a severe lack of statistical significance, generating only three trades and resulting in a negative Sharpe ratio. A win rate of 33.3% and a maximum drawdown of 14.06% indicate the model is overly sensitive to noise rather than capturing genuine mean-reverting opportunities. With such a small sample size, the observed equity curve lacks the robustness required for institutional deployment or reliable risk adjustment. The next step is to widen the lookback period for moving averages to filter out intraday volatility or switch to a higher time frame to accumulate sufficient trade data. This analysis remains educational and does not constitute specific investment advice.

ADDITIONAL METRICS

CAGR	**-6.67%**
Sortino Ratio	**-0.37**
Turnover	**5.71x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$9336.14**