LATINOS TRADING

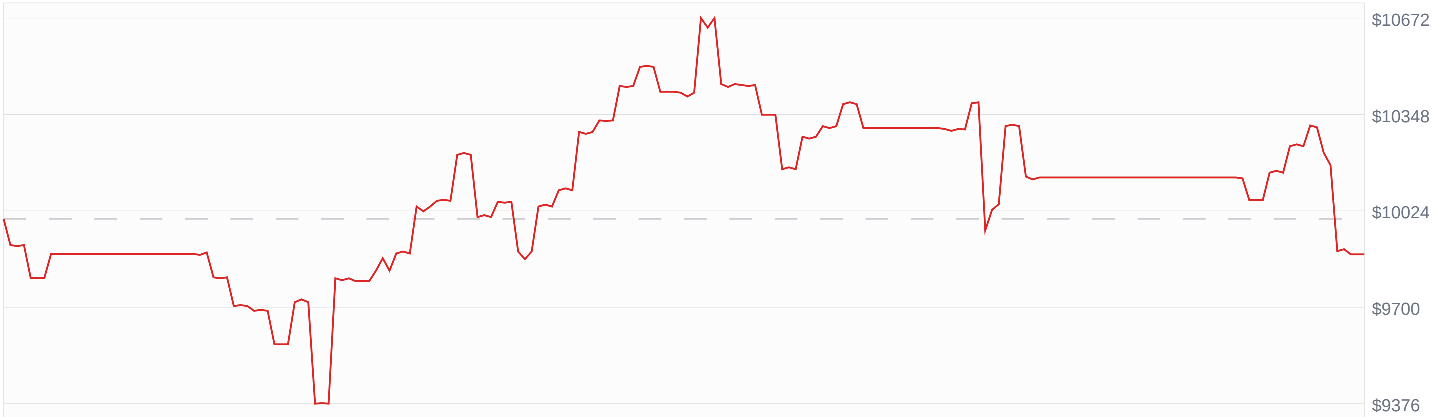
BACKTEST REPORT

Backtest #55897 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on HAFC failed to generate alpha, delivering a negative ROI and a Sharpe ratio of -0.06 across only four trades. Such a minimal sample size renders the -1.22% loss statistically insignificant and offers no reliable insight into strategy robustness. The 25% win rate and 7.44% maximum drawdown indicate a high-risk profile that is not sustainable for institutional deployment. Consequently, we must expand the testing horizon to at least 500 trades before evaluating viability or adjusting parameters.

ADDITIONAL METRICS

CAGR	**-1.22%**
Sortino Ratio	**-0.05**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9878.13**