LATINOS TRADING

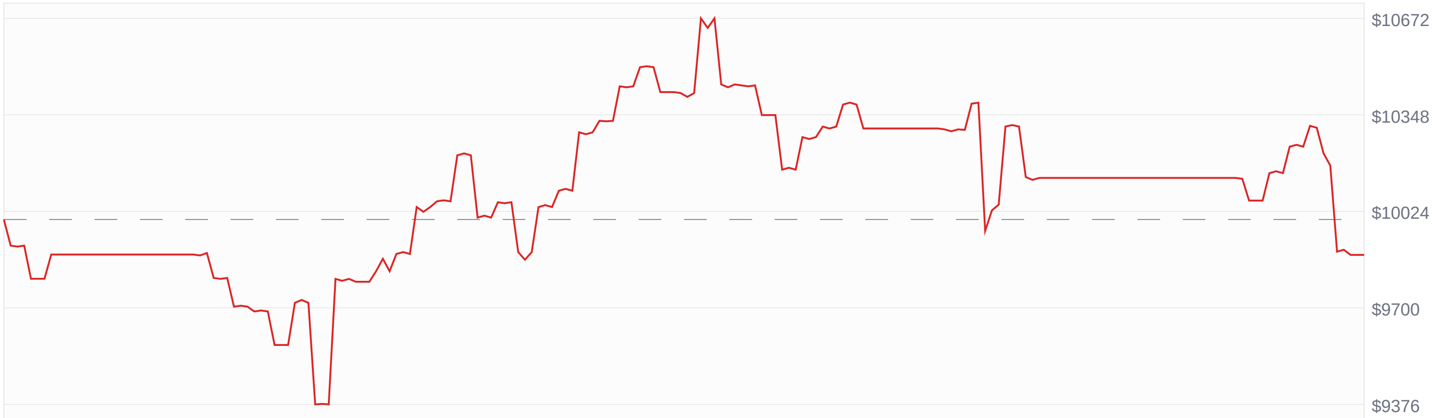
BACKTEST REPORT

Backtest #55898 · 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 capture value, delivering a negative ROI and a Sharpe ratio below zero. With only four trades executed, the 25% win rate and 7.44% drawdown suggest the approach lacks robustness for this specific volatility regime. Statistical significance is absent due to insufficient sample size, making any performance conclusion unreliable. We must either adjust entry parameters to filter false breakouts or abandon the strategy for this asset class.

ADDITIONAL METRICS

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