LATINOS TRADING

BACKTEST REPORT

Backtest #55905 · CDE · CDE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.57%	0.31	66.7%	-36.91%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CDE generated a nominal +2.57% ROI, yet the sample size of only three trades renders the 66.7% win rate statistically insignificant. A max drawdown of 36.91% with a Sharpe ratio of 0.31 exposes severe instability, suggesting the system is highly sensitive to noise rather than capturing genuine mean reversion. The low trade count implies the filters are too restrictive or the asset lacks the volatility required for this logic to trigger frequently. We must expand the test window to 100 historical candles or widen entry thresholds to validate if the strategy's edge is robust or merely a lucky outlier.

ADDITIONAL METRICS

CAGR	**2.57%**
Sortino Ratio	**0.20**
Turnover	**6.04x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10259.93**

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