LATINOS TRADING

BACKTEST REPORT

Backtest #55919 · REPX · REPX · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.56%	0.16	25.0%	-20.75%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The REPX Zen Mean Reversion strategy failed catastrophically, delivering a -0.56% ROI and a punishing 20.75% max drawdown with a negligible 0.16 Sharpe ratio. A mere 4 trades and a 25% win rate provide statistically zero confidence in the strategy's viability, suggesting the auto-tuning parameters are misaligned with current volatility. The logic likely trapped the capital during trending phases where mean reversion breaks down, turning a few losses into a significant equity erosion. Immediate parameter optimization or a complete strategy overhaul is required before any live deployment can be considered.

ADDITIONAL METRICS

CAGR	**-0.56%**
Sortino Ratio	**0.09**
Turnover	**7.67x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9947.25**