LATINOS TRADING

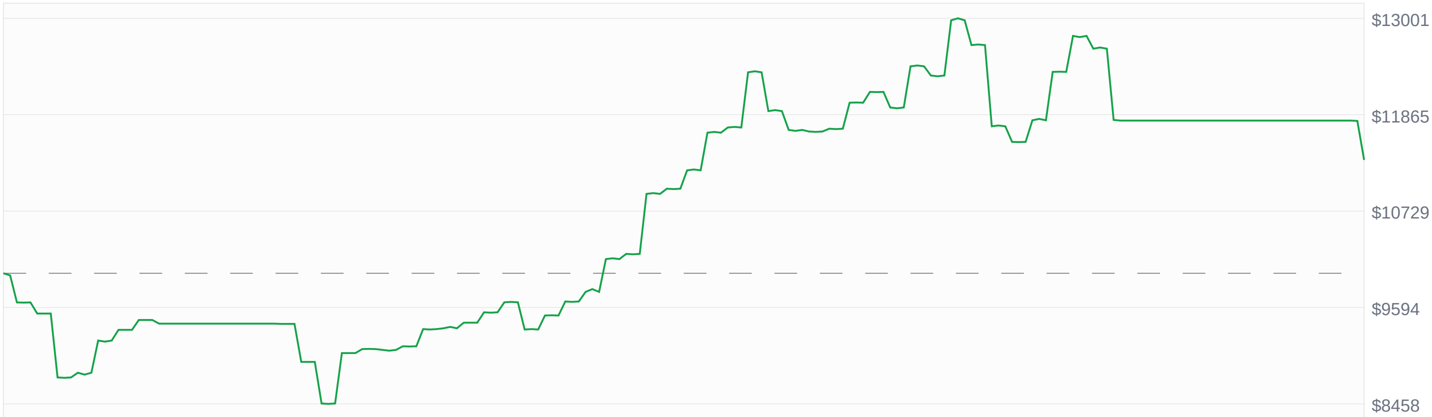
BACKTEST REPORT

Backtest #40755 · EVER · EVER · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.29%	0.72	33.3%	-12.83%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 13.29% ROI on EVER, but the 33.3% win rate reveals an asymmetric payoff structure rather than consistent directional accuracy. With only three total trades, the 0.72 Sharpe ratio lacks statistical significance, making the results highly susceptible to random variance. The 12.83% max drawdown is manageable relative to the gain, yet the small sample size prevents any reliable inference about long-term robustness or tail risk. A concrete next step is to extend the backtest horizon to at least fifty trades to establish a meaningful confidence interval. This expanded dataset will clarify whether the mean reversion logic possesses durable alpha or merely captured a fleeting market anomaly.

ADDITIONAL METRICS

CAGR	**13.29%**
Sortino Ratio	**0.61**
Turnover	**6.37x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11332.54**

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