LATINOS TRADING

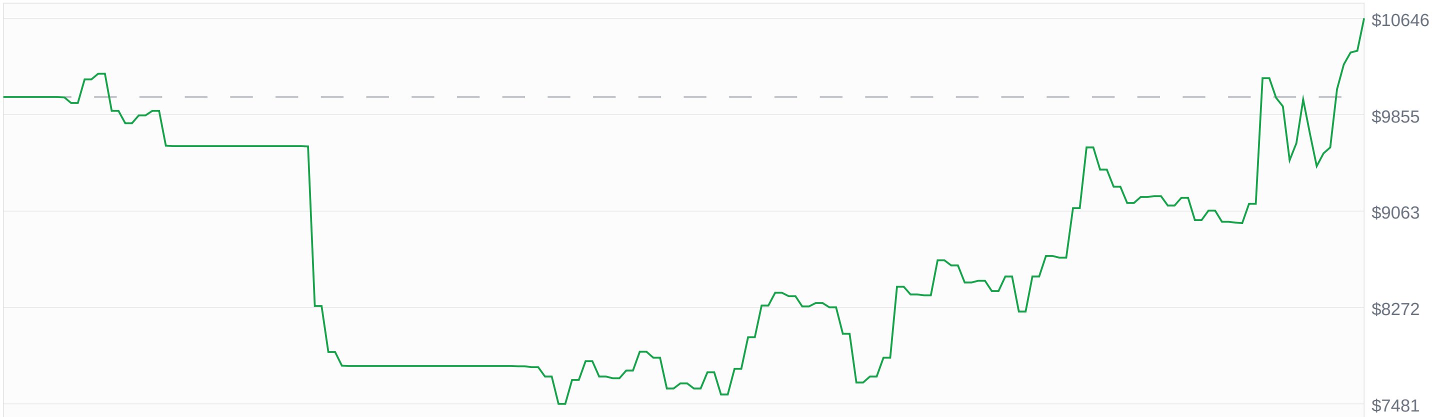
BACKTEST REPORT

Backtest #44105 · ANGO · ANGO · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.43%	0.41	33.3%	-25.46%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy generated a modest 6.43% return, but the 33.3% win rate and 25.46% maximum drawdown indicate severe volatility and poor risk-adjusted performance. With only three total trades, the 0.41 Sharpe ratio lacks statistical significance and cannot confirm any genuine edge or consistency. The high drawdown relative to the low return suggests the mean reversion logic is catching falling knives rather than identifying reliable support levels. A concrete next step is to increase the sample size to at least thirty trades or adjust the entry filters to reduce the frequency of high-risk positions.

ADDITIONAL METRICS

CAGR	**6.43%**
Sortino Ratio	**0.36**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10645.92**

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