LATINOS TRADING

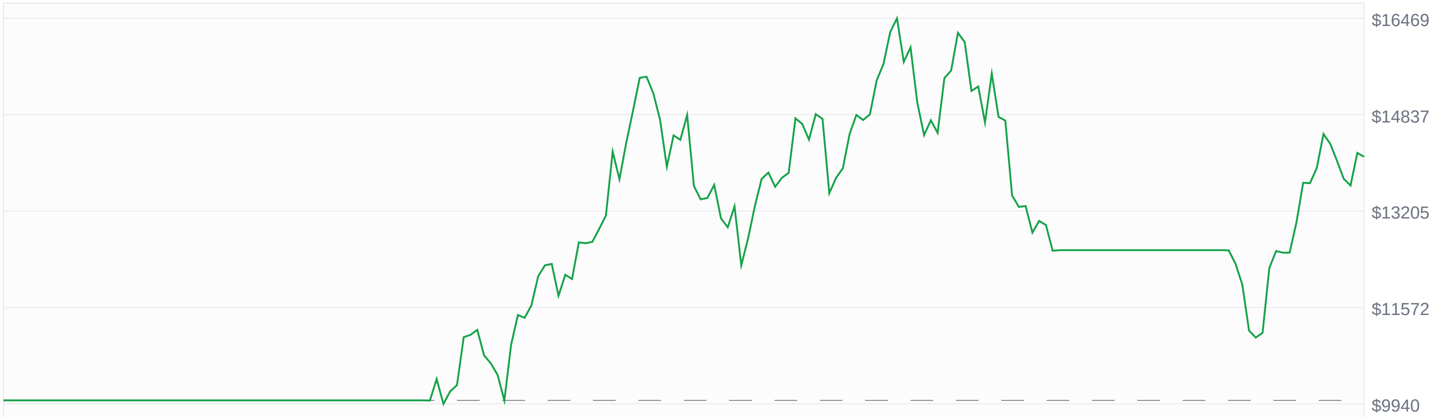
BACKTEST REPORT

Backtest #44581 · SM · SM · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 41.20% return and 100% win rate are statistically meaningless with only two trades, so the Sharpe ratio of 1.21 is an artifact of the tiny sample rather than a robust signal. The severe 32.83% max drawdown reveals significant downside risk that the short history masks, suggesting the strategy may be fragile under normal market volatility. This result is anecdotal evidence, not proof of edge, because the sample size is too small to establish any statistical confidence or reliability. The concrete next step is to extend the backtest period to at least six months of data to see if the win rate and drawdown metrics hold up under a realistic distribution of market conditions.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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