LATINOS TRADING

BACKTEST REPORT

Backtest #44582 · 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 Zen Mean Reversion strategy achieved a +41.20% ROI with a perfect 100% win rate on only two trades, suggesting the sample size is insufficient to validate statistical significance. While the 1.21 Sharpe ratio indicates decent risk-adjusted returns, the 32.83% maximum drawdown reveals extreme volatility that contradicts the implied stability of a mean reversion approach. Such a high win rate on minimal data likely reflects overfitting or extreme luck rather than a robust edge in the SM market. I recommend expanding the backtest window and increasing trade frequency to verify if the strategy holds under normal market conditions before considering live deployment.

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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