LATINOS TRADING

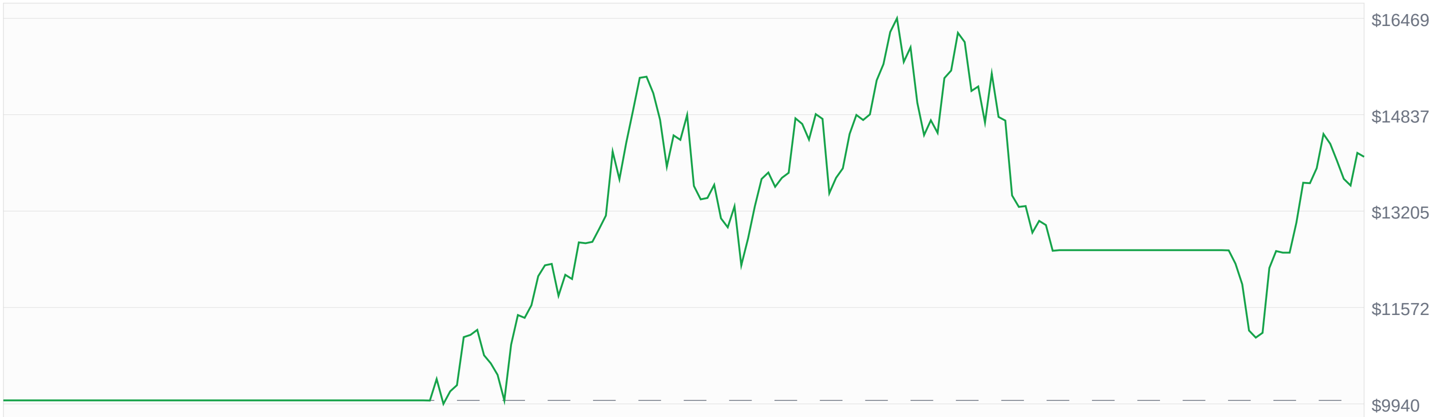
BACKTEST REPORT

Backtest #44584 · 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 SM Mean Reversion strategy delivered a 41.20% ROI with a perfect 100% win rate, but this result is statistically insignificant due to only two trades executed. A 32.83% maximum drawdown paired with a low 1.21 Sharpe ratio indicates extreme volatility and poor risk-adjusted performance relative to the capital deployed. The strategy successfully captured a sharp reversion move, yet the sample size is too small to confirm its robustness or generalizability. We must expand the backtest window or adjust parameters to validate if this outcome was an anomaly or a replicable edge before 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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