LATINOS TRADING

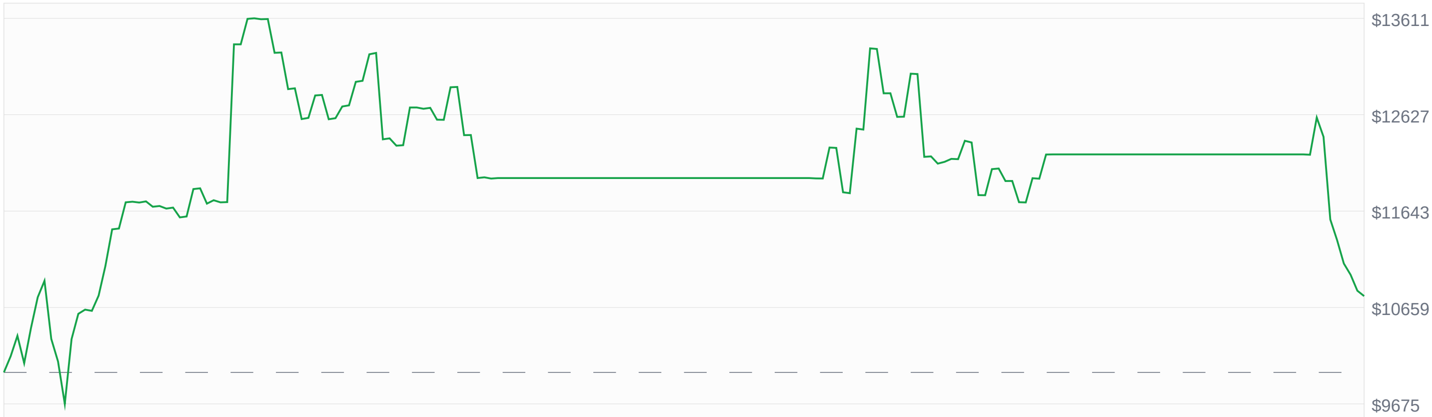
BACKTEST REPORT

Backtest #45256 · GEV · GEV · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.72%	0.45	66.7%	-20.83%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 7.72% return with a 66.7% win rate, but the 0.45 Sharpe ratio indicates poor risk-adjusted performance. A 20.83% maximum drawdown is excessive relative to the modest gains, highlighting significant volatility exposure. Statistical confidence is negligible due to the tiny sample size of only three trades. This limited data prevents any reliable validation of the mean reversion logic. The immediate next step is to extend the backtesting period to include at least fifty trades for meaningful analysis.

ADDITIONAL METRICS

CAGR	**7.72%**
Sortino Ratio	**0.37**
Turnover	**6.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10775.58**

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