LATINOS TRADING

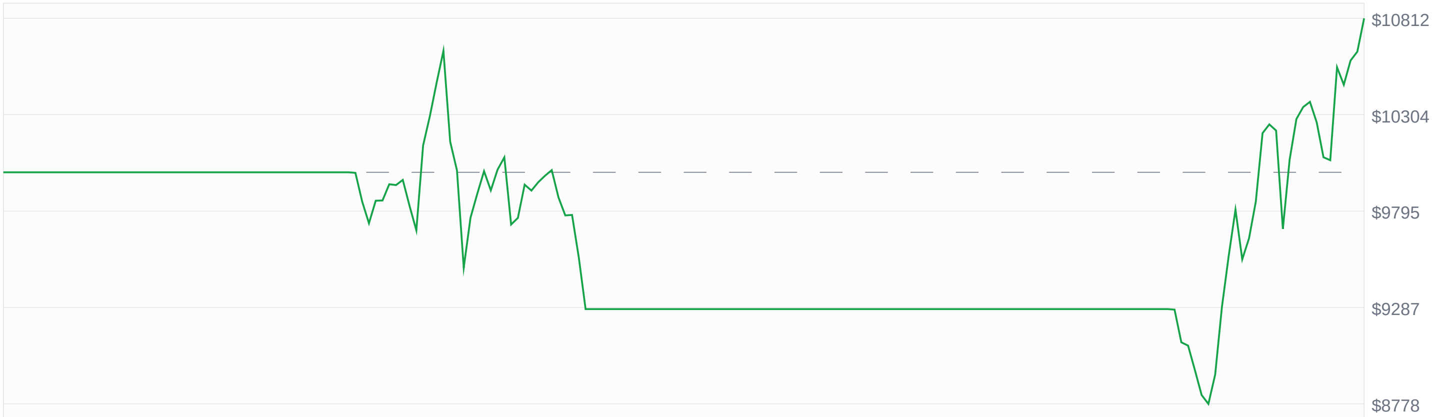
BACKTEST REPORT

Backtest #45310 · RMD · RMD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.09%	0.62	50.0%	-17.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The strategy delivered an 8.09% return, but this result is statistically meaningless due to the mere two trades executed. A 50% win rate paired with a 17.22% drawdown suggests poor risk management relative to the gains achieved. The Sharpe ratio of 0.62 is weak, indicating high volatility for the modest profit generated. This sample size is far too small to validate the mean reversion logic or determine if the alpha is genuine. You must extend the backtest period to at least fifty trades before trusting these metrics.

ADDITIONAL METRICS

CAGR	**8.09%**
Sortino Ratio	**0.34**
Turnover	**3.94x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10812.35**

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