LATINOS TRADING

BACKTEST REPORT

Backtest #55906 · CDE · CDE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+2.57%	0.31	66.7%	-36.91%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The CDE Zen Mean Reversion test shows a deceptively high 66.7% win rate driven by only three trades, rendering the Sharpe ratio of 0.31 statistically meaningless due to severe under-sampling. A catastrophic 36.91% max drawdown exposes significant tail risk, as the strategy likely captured a single lucky mean reversion while ignoring broader structural breakdowns. Without volume context or longer equity curve data, this result cannot validate the strategy's robustness beyond a small sample anomaly. We must re-run the backtest with a rolling window of at least 500 bars and tighter drawdown filters to assess true viability.

ADDITIONAL METRICS

CAGR	**2.57%**
Sortino Ratio	**0.20**
Turnover	**6.04x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10259.93**

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