LATINOS TRADING

BACKTEST REPORT

Backtest #55907 · 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 Mean Reversion backtest shows a 66.7% win rate, yet a 36.91% drawdown and meager 0.31 Sharpe ratio reveal severe fragility. With only three trades, the statistical sample is too small to confirm the edge, making the ROI unrepresentative of live performance. The strategy likely captures minor oscillations but fails to navigate sustained trends, leading to disproportionate losses. Immediate optimization requires increasing the sample size or tightening entry filters to reduce volatility exposure.

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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