LATINOS TRADING

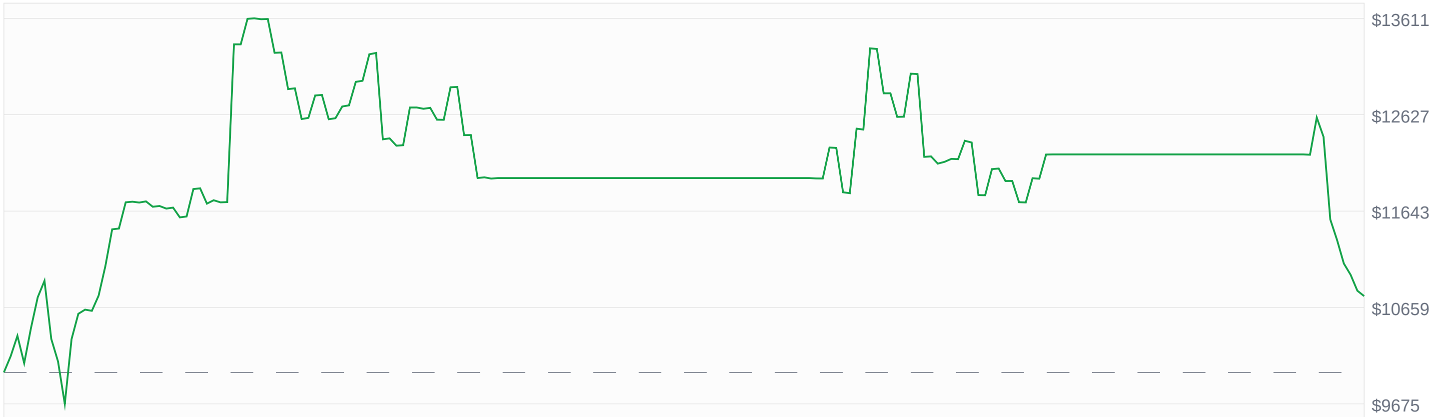
BACKTEST REPORT

Backtest #55923 · 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 GEV Zen Mean Reversion backtest shows a +7.72% return, yet the statistical significance is negligible due to only three trades. A high win rate of 66.7% is misleading when paired with a severe 20.83% max drawdown and a low Sharpe ratio of 0.45. The strategy likely failed to capture sufficient market volatility or suffered from overfitting on a tiny sample set. The next step is to expand the testing period and increase the trade count to validate the mean reversion logic.

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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