LATINOS TRADING

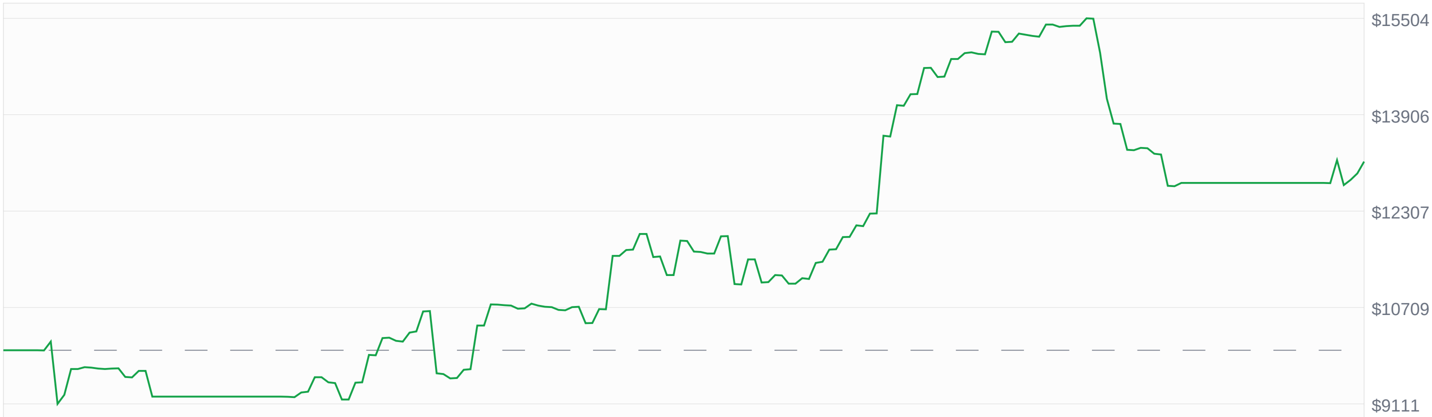
BACKTEST REPORT

Backtest #40918 · OMDA · OMDA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.24%	1.20	66.7%	-17.96%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +31.24% ROI and 1.20 Sharpe ratio suggest solid mean reversion performance, but the 66.7% win rate is statistically meaningless with only three trades. This tiny sample size offers zero confidence in the strategy's robustness, as a single outlier trade could drastically skew the results. The 17.96% max drawdown is also concerning relative to the small profit margin, indicating high volatility exposure during the test period. Do not scale this strategy without a minimum of fifty to one hundred trades to establish a reliable statistical baseline. Validate the logic on a longer historical dataset before considering any deployment.

ADDITIONAL METRICS

CAGR	**31.24%**
Sortino Ratio	**1.07**
Turnover	**6.71x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$13127.88**

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