LATINOS TRADING

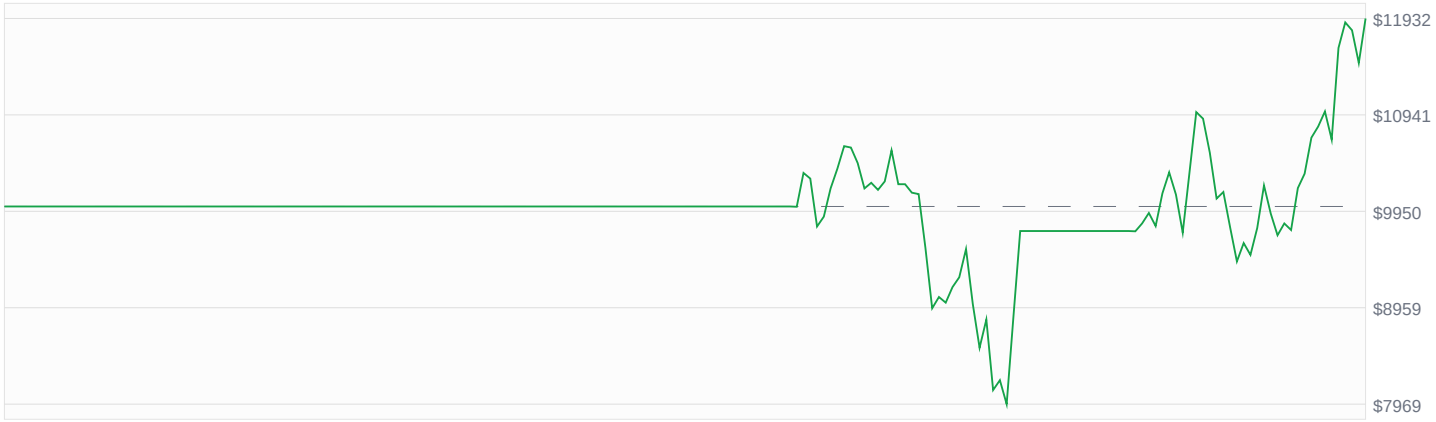
BACKTEST REPORT

Backtest #41317 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +19.28% return on BULL appears strong but lacks statistical significance due to the mere two trades executed. A 50% win rate paired with a 0.82 Sharpe ratio suggests the edge is not yet robust enough to justify live deployment. The 22.22% maximum drawdown further indicates that risk controls are insufficient to protect capital during adverse moves. This small sample size prevents any meaningful assessment of strategy consistency or tail risks. You should expand the backtest period to accumulate at least fifty trades before considering further optimization.

ADDITIONAL METRICS

CAGR	**19.28%**
Sortino Ratio	**0.53**
Turnover	**4.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11932.06**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.