LATINOS TRADING

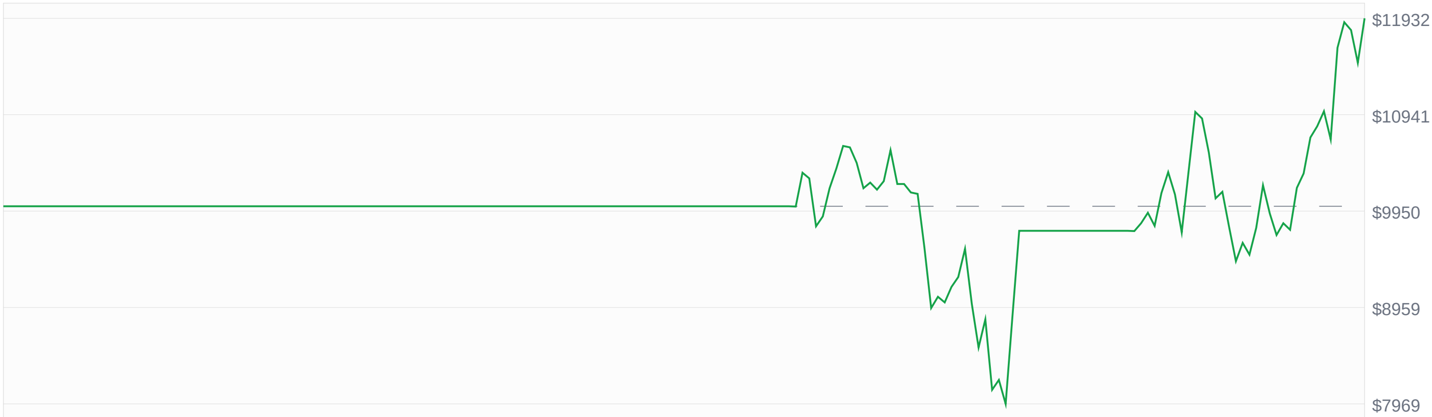
BACKTEST REPORT

Backtest #41318 · 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 looks strong but is statistically meaningless with only two trades, leaving zero confidence in the Sharpe ratio of 0.82. A 50% win rate paired with a 22.22% maximum drawdown indicates poor risk management and high volatility relative to the gains. This sample size is far too small to distinguish skill from luck, making the current performance metrics unreliable for institutional decision-making. You must extend the backtest period to at least one hundred trades before evaluating the strategy's true edge or adjusting parameters.

ADDITIONAL METRICS

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

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