# LATINOS TRADING

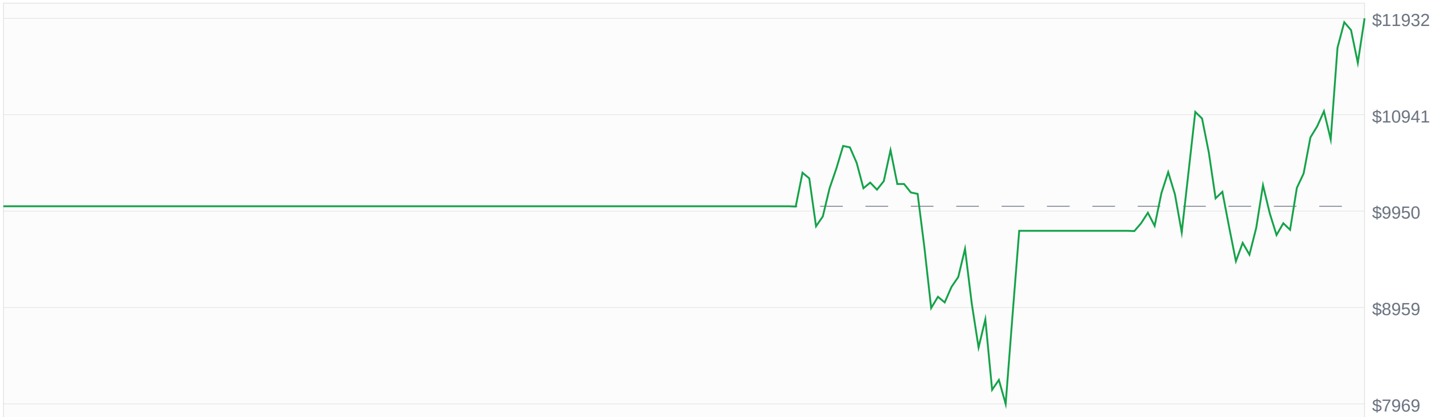
## BACKTEST REPORT

Backtest #41321 · 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% ROI is statistically meaningless with only two trades, offering zero confidence in the strategy's robustness. A 22.22% max drawdown is excessive for a mean reversion approach, indicating poor risk controls or unfavorable entry timing. The 0.82 Sharpe ratio is irrelevant without a larger sample size to validate consistency. The primary failure is the lack of statistical significance, making the results a pure anomaly. The immediate next step is to extend the backtest period to at least fifty trades to establish a reliable baseline for performance.

## 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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