LATINOS TRADING

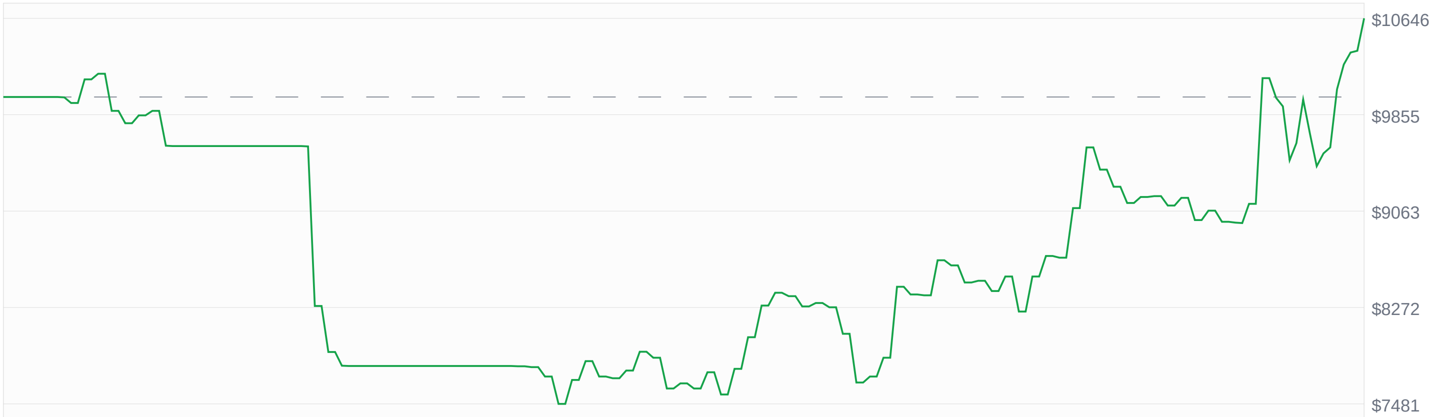
BACKTEST REPORT

Backtest #44104 · ANGO · ANGO · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.43%	0.41	33.3%	-25.46%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +6.43% return for ANGO Zen Mean Reversion is statistically insignificant due to only three total trades, rendering the 0.41 Sharpe ratio meaningless for risk assessment. A 33.3% win rate paired with a 25.46% maximum drawdown indicates severe volatility that the strategy failed to mitigate effectively. The low sample size prevents any reliable conclusion about the strategy’s true edge or consistency. You must expand the backtest window to include at least one hundred trades to establish statistical validity before deploying capital.

ADDITIONAL METRICS

CAGR	**6.43%**
Sortino Ratio	**0.36**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10645.92**

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