LATINOS TRADING

BACKTEST REPORT

Backtest #44583 · SM · SM · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+41.20%	1.21	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The 100 percent win rate on only two trades is statistically meaningless and likely a product of overfitting to a specific market window rather than a robust edge. While the 41.20 percent return and 1.21 Sharpe ratio appear attractive, the 32.83 percent maximum drawdown indicates severe tail risk that is not adequately compensated by the current sample size. This tiny sample provides zero confidence in the strategy's ability to survive regime changes or volatility spikes. You must backtest this mean reversion logic across at least two hundred independent trades spanning multiple market cycles before considering any capital allocation.

ADDITIONAL METRICS

CAGR	**41.20%**
Sortino Ratio	**0.94**
Turnover	**4.92x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14124.38**

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