LATINOS TRADING

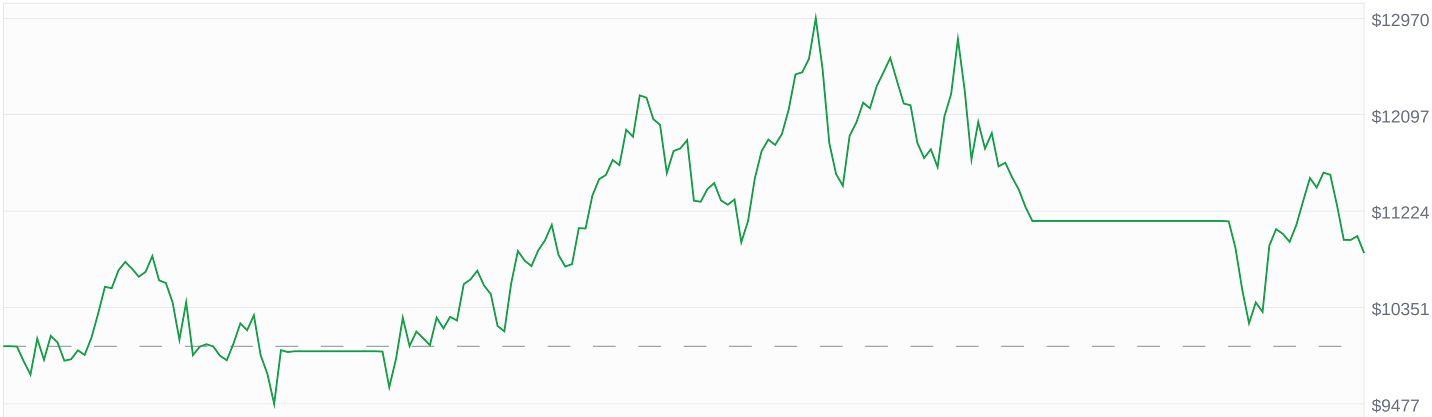
BACKTEST REPORT

Backtest #44993 · FANG · FANG · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+8.40%	0.49	33.3%	-21.30%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +8.40% ROI is entirely attributable to a single winning trade, given the 33.3% win rate over just three total executions. With a Sharpe ratio of 0.49, the risk-adjusted return is weak and does not compensate for the severe 21.30% maximum drawdown. Statistically, a sample size of three trades provides zero confidence in the strategy's edge, making the results indistinguishable from random noise. The primary failure lies in the lack of positive expectancy, where the pain of consecutive losses overwhelms the modest gains. The concrete next step is to extend the backtesting window to at least 100 trades to establish a statistically significant baseline before considering any live deployment.

ADDITIONAL METRICS

CAGR	**8.40%**
Sortino Ratio	**0.46**
Turnover	**6.30x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10843.21**

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