LATINOS TRADING

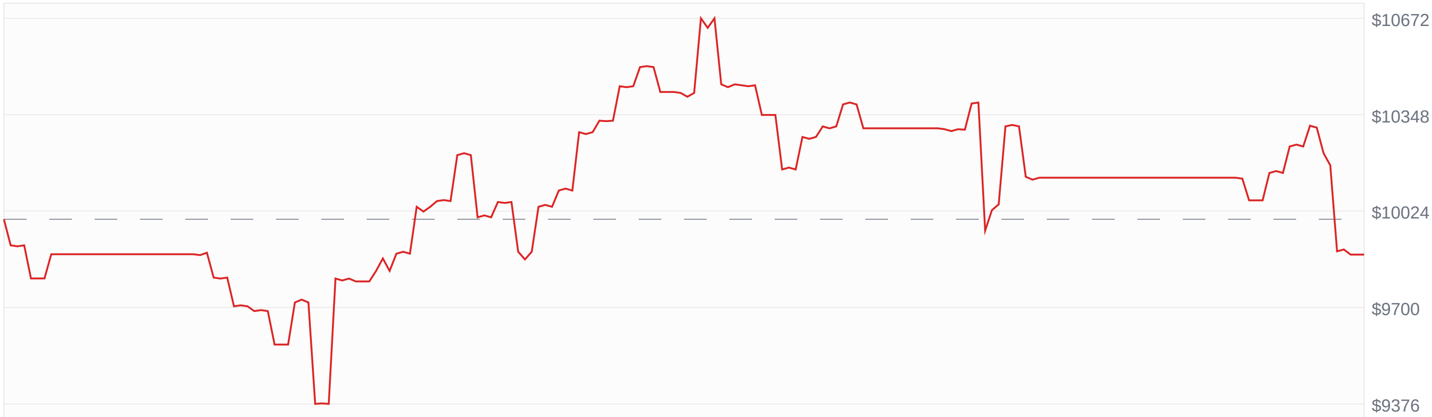
BACKTEST REPORT

Backtest #45210 · HAFC · HAFC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.22%	-0.06	25.0%	-7.44%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy posted a negative ROI of -1.22% and a Sharpe ratio of -0.06, indicating a lack of risk-adjusted returns. With only four total trades and a 25% win rate, the sample size is too small to establish statistical significance or validate the mean reversion logic. The 7.44% max drawdown shows downside risk that was not offset by gains, confirming the model failed to capture alpha in this environment. The primary issue is insufficient trade frequency to smooth out variance and confirm signal reliability. The next step is to extend the backtest window to at least fifty trades to determine if this is a genuine structural flaw or simply noise.

ADDITIONAL METRICS

CAGR	**-1.22%**
Sortino Ratio	**-0.05**
Turnover	**8.05x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$9878.13**