LATINOS TRADING

BACKTEST REPORT

Backtest #45218 · CDE · CDE · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+11.01%	0.51	66.7%	-36.91%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The strategy generated an 11.01% return with a 66.7% win rate, but the 36.91% max drawdown indicates severe volatility relative to gains. A Sharpe ratio of 0.51 suggests mediocre risk-adjusted performance, where profits barely compensate for the equity risk taken. With only three trades, the sample size is statistically insignificant, making it impossible to confirm if these results are skill or luck. The high drawdown implies the mean reversion logic failed to exit losing positions quickly enough during adverse price action. Future iterations should tighten stop-loss parameters or add a volatility filter to cap downside exposure before further evaluation.

ADDITIONAL METRICS

CAGR	**11.01%**
Sortino Ratio	**0.32**
Turnover	**6.27x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$11103.83**