LATINOS TRADING

BACKTEST REPORT

Backtest #44580 · 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 SM Zen Mean Reversion backtest shows a +41.20% ROI with a perfect 100% win rate, but this statistical anomaly is highly suspect given only two trades were executed. A max drawdown of 32.83% combined with such low trade frequency suggests the strategy may be overfitting or missing critical market context rather than capturing sustainable alpha. The Sharpe ratio of 1.21 appears inflated by the small sample size, offering insufficient confidence to deploy live capital. We must increase the backtest horizon or adjust parameters to generate a statistically significant sample before validating the approach.

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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