LATINOS TRADING

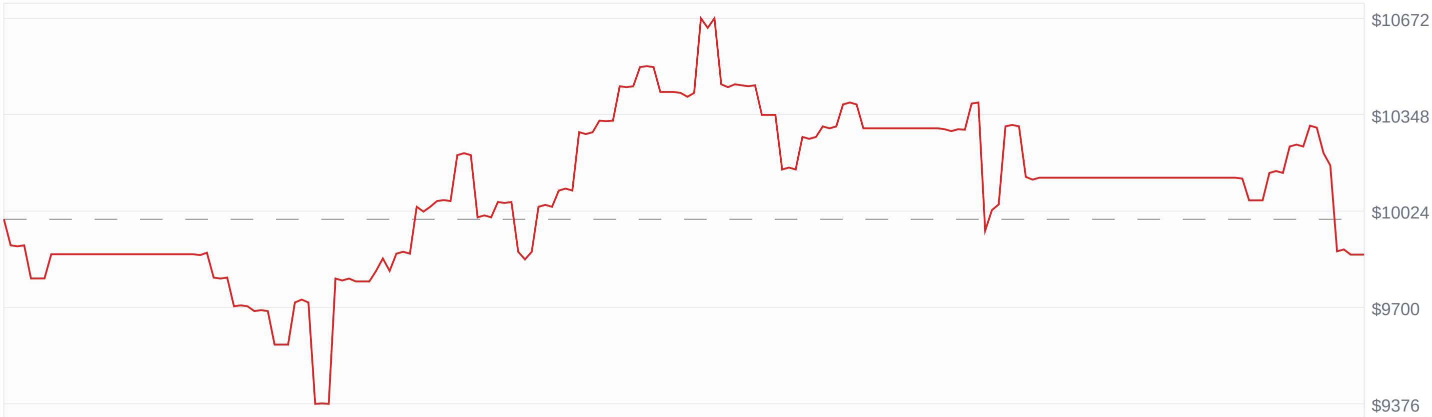
BACKTEST REPORT

Backtest #45212 · 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 generated a negative return of -1.22% with a Sharpe ratio of -0.06, indicating poor risk-adjusted performance. A 25% win rate over only four trades is statistically insignificant, meaning the results lack the sample size needed to validate the mean reversion logic. The 7.44% drawdown further highlights the inefficiency of the current signal parameters. Next, extend the backtesting period to at least one hundred trades to establish statistical confidence before deploying capital.

ADDITIONAL METRICS

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

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