LATINOS TRADING

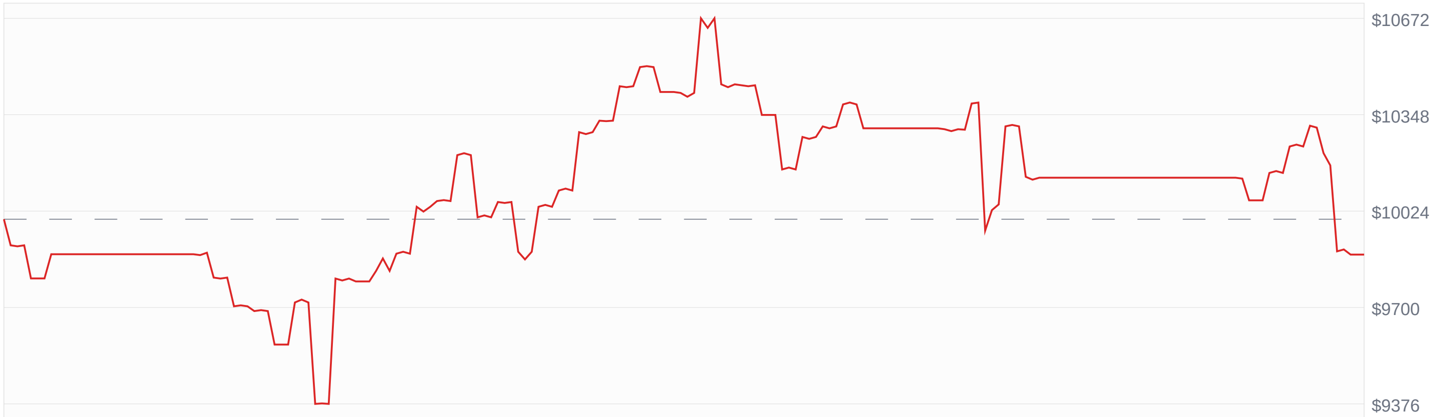
BACKTEST REPORT

Backtest #45215 · 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 negative ROI of -1.22% and Sharpe ratio of -0.06 indicate the strategy failed to generate excess returns relative to risk. A 25% win rate combined with a 7.44% max drawdown suggests poor entry timing or inadequate stop-loss placement. With only four total trades, the sample size is statistically insignificant, making it impossible to distinguish skill from noise in this backtest. The primary failure is the lack of positive expectancy, meaning average losses exceeded average gains. Next, increase the sample size to at least fifty trades and refine the mean reversion thresholds to improve signal quality.

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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