LATINOS TRADING

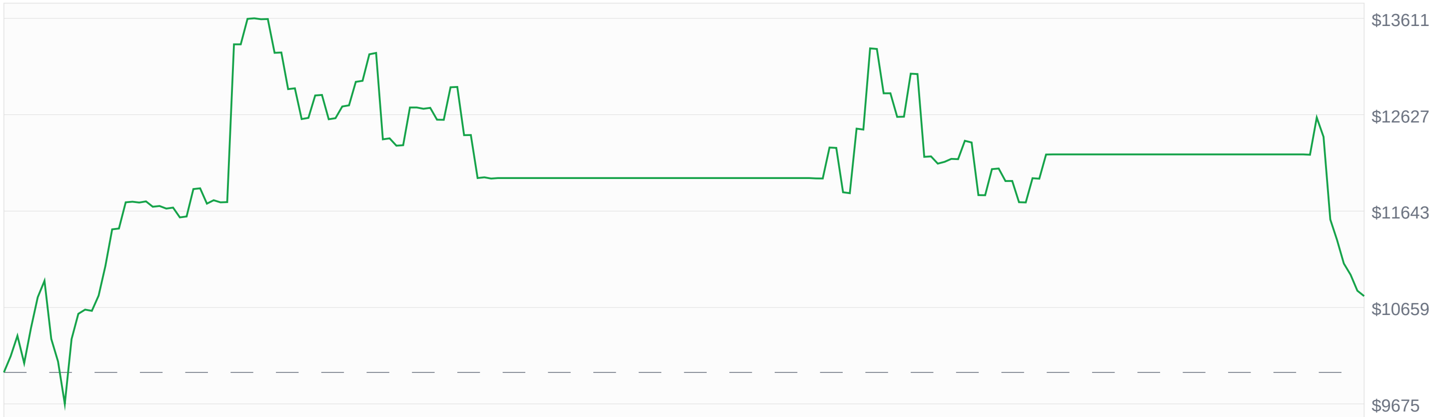
BACKTEST REPORT

Backtest #45257 · GEV · GEV · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+7.72%	0.45	66.7%	-20.83%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 7.72% return with a 66.7% win rate, indicating basic mean reversion efficacy for GEV. However, the 0.45 Sharpe ratio and 20.83% maximum drawdown reveal poor risk-adjusted performance and significant volatility exposure. With only three trades, the sample size is statistically insufficient to confirm strategy reliability or distinguish skill from luck. The high drawdown relative to gains suggests the current stop loss parameters are too wide for this asset class. We must expand the historical test window to at least one hundred trades to establish statistical confidence before considering live deployment.

ADDITIONAL METRICS

CAGR	**7.72%**
Sortino Ratio	**0.37**
Turnover	**6.92x**
Total Trades	**3**
Initial Capital	**$9997.00**
Final Capital	**$10775.58**

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