LATINOS TRADING

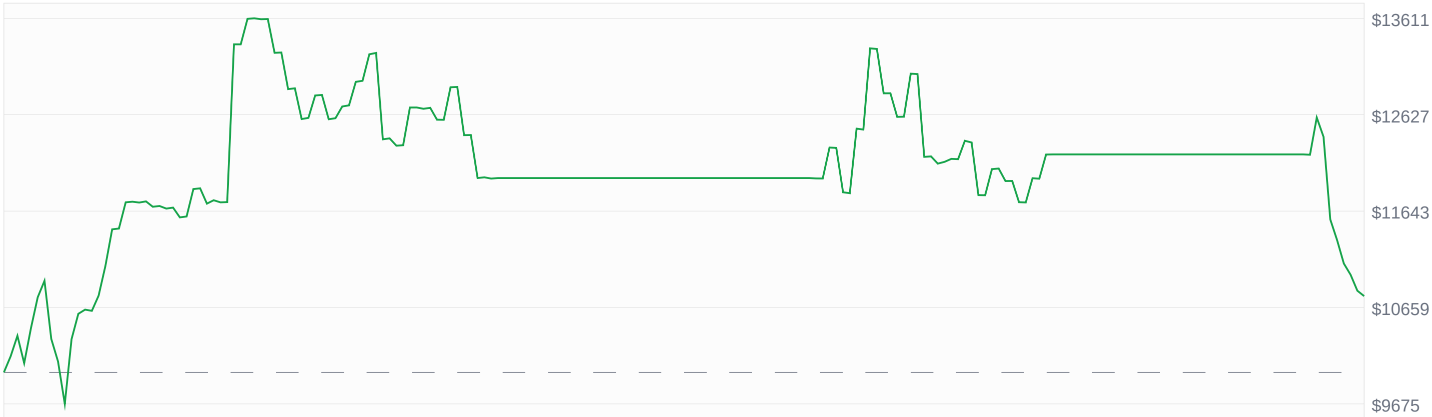
BACKTEST REPORT

Backtest #45258 · 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 +7.72% return is statistically meaningless with only three trades, rendering the 0.45 Sharpe ratio and 66.7% win rate unreliable indicators of true alpha. The 20.83% maximum drawdown severely undermines the risk-adjusted profile, suggesting the mean reversion logic suffered from significant adverse price movement rather than controlled oscillation. This sample size lacks the statistical power to distinguish genuine edge from random variance, leaving the strategy's robustness entirely unproven. The immediate priority is extending the backtesting window to at least one hundred trades to establish a valid confidence interval before considering any capital allocation.

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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