LATINOS TRADING

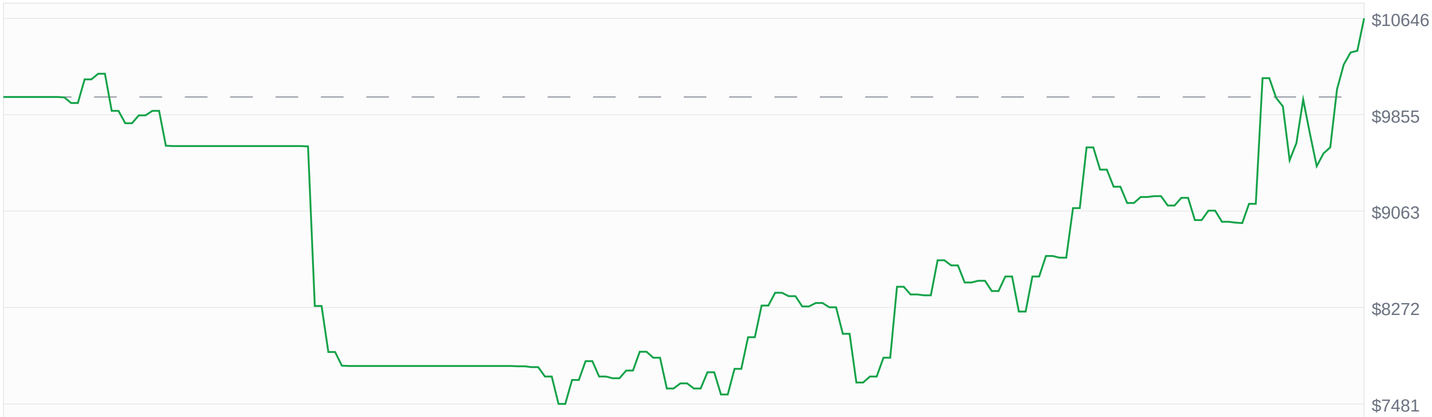
BACKTEST REPORT

Backtest #55073 · ANGO · ANGO · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.43%	0.41	33.3%	-25.46%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The ANGO Zen Mean Reversion backtest shows a statistically insignificant result due to only three total trades, rendering the 33.3% win rate and 0.41 Sharpe ratio unreliable noise rather than robust alpha. While the strategy generated a nominal 6.43% ROI, the 25.46% maximum drawdown indicates excessive volatility exposure that outweighs any marginal gains in a sample this small. The lack of trade frequency prevents any meaningful assessment of strategy stability or risk-adjusted performance under varying market conditions. Immediate next steps involve expanding the sample size by running a longer historical backtest or adjusting entry filters to generate a minimum of 50 trades for statistical validity.

ADDITIONAL METRICS

CAGR	**6.43%**
Sortino Ratio	**0.36**
Turnover	**5.54x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10645.92**