LATINOS TRADING

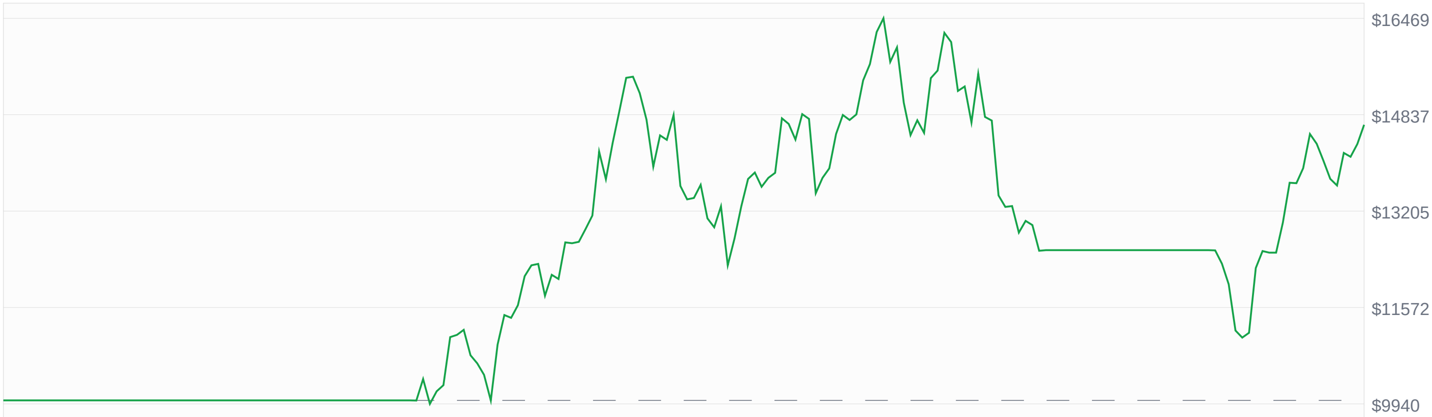
BACKTEST REPORT

Backtest #55616 · SM · SM · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The SM Zen Mean Reversion strategy generated a +46.62% return with a 100% win rate, yet the sample size of only two trades renders these metrics statistically insignificant. A maximum drawdown of 32.83% indicates that a single losing trade would have wiped out nearly a third of the capital, exposing severe tail risk despite the perfect win record. The low trade count prevents any meaningful assessment of strategy robustness or consistency across different market regimes. We must expand the backtest window or adjust entry filters to generate sufficient data points before deploying real capital.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

Generated 2026-09-02T22:36:38Z · latinostrading.com