LATINOS TRADING

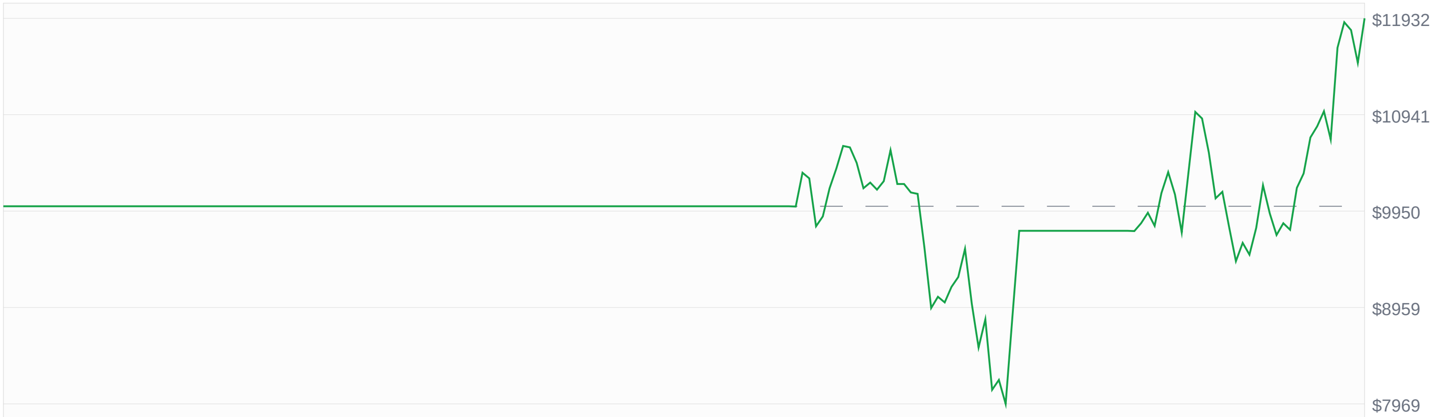
BACKTEST REPORT

Backtest #41315 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +19.28% return on BULL using the Zen Mean Reversion strategy is entirely anecdotal, driven by just two trades. A 50% win rate paired with a 22.22% max drawdown suggests high volatility and poor risk-adjusted performance, despite the positive PnL. With a Sharpe ratio of 0.82 and a sample size of n=2, there is zero statistical confidence in these results; the equity curve is too short to validate any edge. The strategy likely captured a single favorable price dislocation rather than demonstrating consistent mean reversion. Run a minimum of 50 trades across multiple market regimes before considering this strategy for live deployment.

ADDITIONAL METRICS

CAGR	**19.28%**
Sortino Ratio	**0.53**
Turnover	**4.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11932.06**

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