LATINOS TRADING

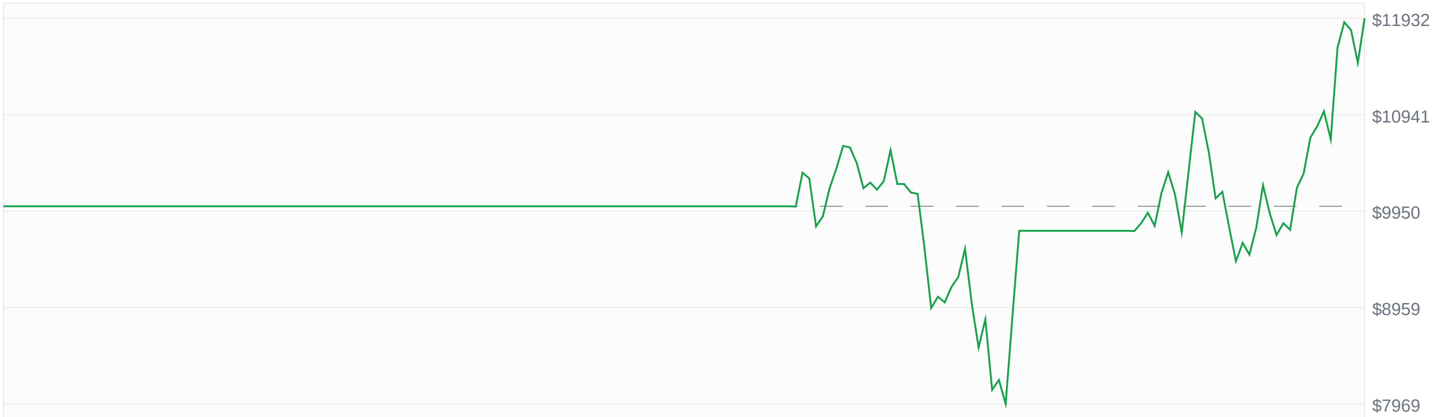
BACKTEST REPORT

Backtest #41316 · 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 Zen Mean Reversion strategy on BULL generated a 19.28% return, but the 22.22% drawdown and only two trades reveal extreme fragility rather than robust alpha. A 50% win rate and Sharpe ratio of 0.82 indicate that noise is currently masking any genuine edge, making the signal statistically unreliable. With such a small sample size, the profitability could easily be a random walk artifact rather than a repeatable pattern. We must expand the backtest horizon to at least 100 trades or reject the strategy until volatility regimes stabilize. Next, run a walk-forward analysis on daily data to determine if the mean reversion logic holds across different market cycles before 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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