LATINOS TRADING

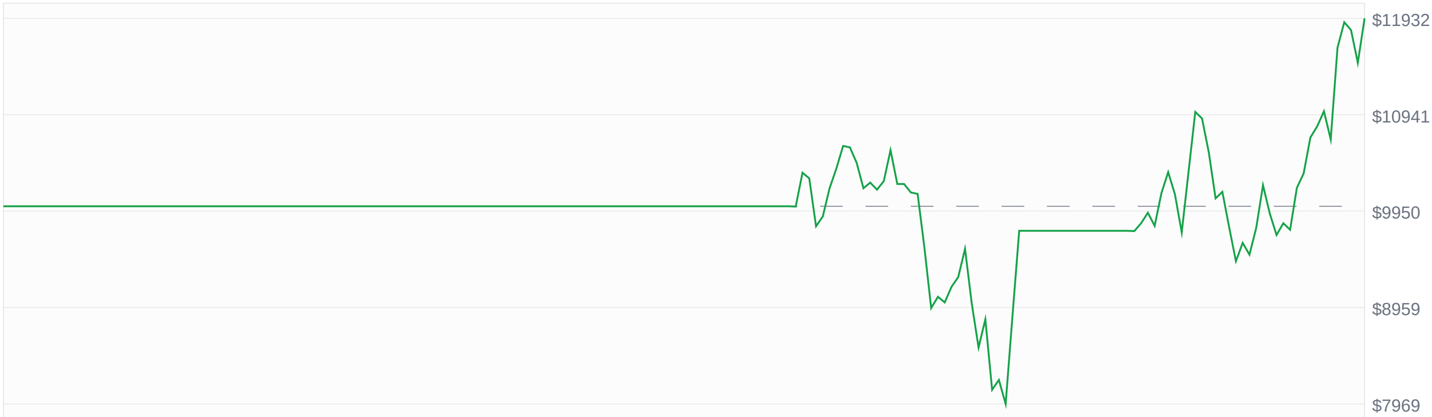
BACKTEST REPORT

Backtest #41320 · 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 BULL Zen Mean Reversion backtest shows a +19.28% ROI, yet the strategy lacks statistical confidence with only two trades executed. A 50% win rate paired with a 22.22% maximum drawdown and a modest Sharpe ratio of 0.82 indicates high variance and potential overfitting to a narrow dataset. Such a small sample size prevents any reliable inference regarding the robustness of the mean-reversion logic under varied market conditions. Consequently, expanding the equity curve by testing this configuration across longer historical periods or different volatility regimes is the required next step to validate performance.

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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