LATINOS TRADING

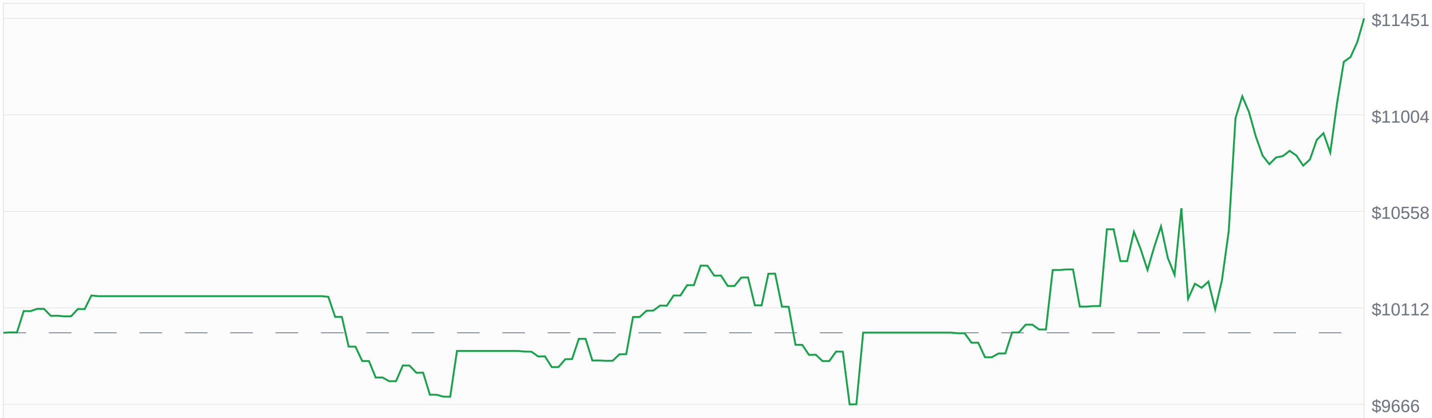
BACKTEST REPORT

Backtest #50494 · KO · KO · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+14.47%	1.30	75.0%	-5.60%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The KO Zen Mean Reversion strategy generated a robust 14.47% return with a 75% win rate, yet the 5.60% drawdown and only four total trades indicate statistically insignificant results due to the extremely limited sample size. The strategy successfully captured mean reversion opportunities during the specific analyzed period, but the low trade frequency prevents reliable generalization of performance. A Sharpe ratio of 1.30 suggests reasonable risk-adjusted returns, but further testing is required to validate consistency across different market regimes. To address the lack of statistical confidence, we must execute a walk-forward analysis or extend the backtest window to accumulate sufficient trade data.

ADDITIONAL METRICS

CAGR	**14.47%**
Sortino Ratio	**1.30**
Turnover	**8.16x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$11450.65**

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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.