LATINOS TRADING

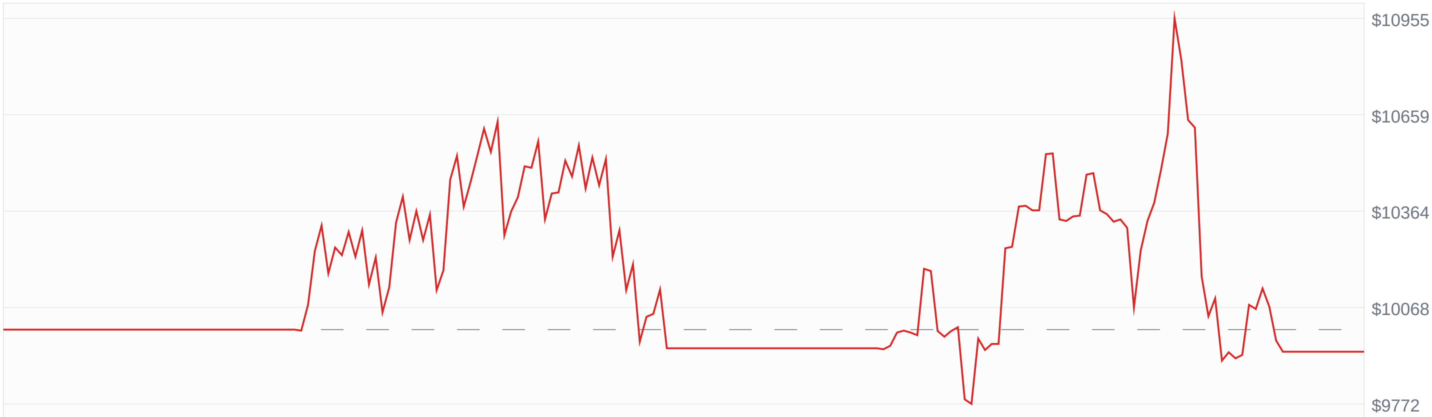
BACKTEST REPORT

Backtest #55728 · NBHC · NBHC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.68%	0.02	0.0%	-9.59%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The NBHC Zen Mean Reversion strategy failed completely, generating zero winning trades and a sharp drawdown of nearly 10% on a negligible sample of two trades. Such a tiny dataset lacks statistical power to validate the strategy, rendering the 0.02 Sharpe ratio meaningless for live deployment. The model is clearly overfitting to noise or suffering from execution latency, as it cannot capture any mean reversion opportunity. We must reject this configuration immediately and re-plot the entry thresholds against higher volatility regimes to filter out false signals. Do not deploy this bot until a minimum of one hundred trades confirms positive expectancy.

ADDITIONAL METRICS

CAGR	**-0.68%**
Sortino Ratio	**0.01**
Turnover	**3.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$9932.22**

Generated 2026-09-02T16:20:23Z · latinostrading.com