LATINOS TRADING

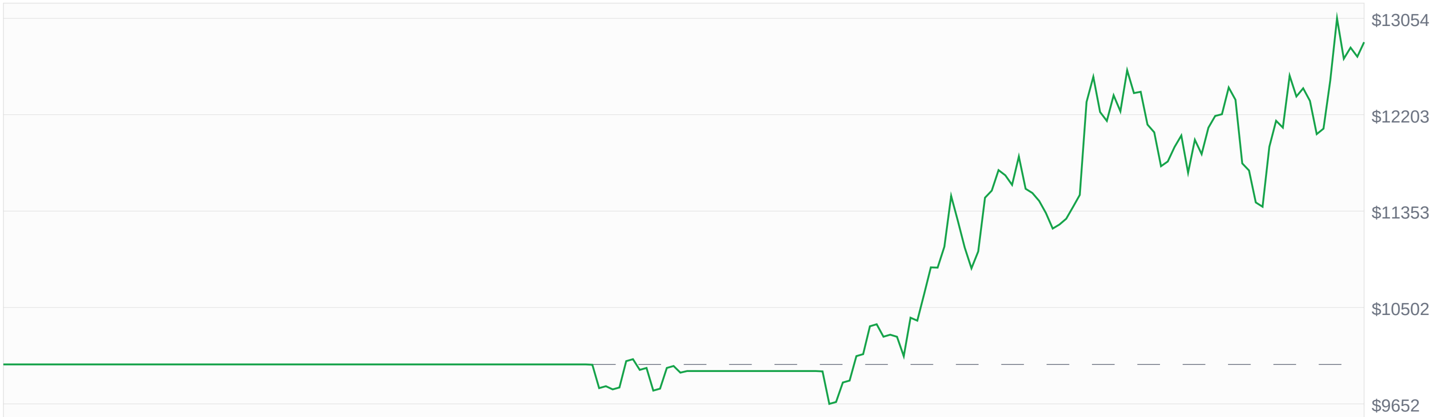
BACKTEST REPORT

Backtest #55892 · LLY · LLY · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+28.39%	1.57	50.0%	-9.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on LLY delivered a 28.39% ROI with a respectable Sharpe ratio of 1.57, yet the 50% win rate suggests random noise rather than predictive edge. With only two trades executed, the statistical significance is negligible, making the 9.22% maximum drawdown an unreliable risk metric. The sample size is insufficient to validate the mean-reversion logic or confirm strategy robustness against regime changes. The immediate priority is to expand the backtest window to capture more market cycles and verify if this result is an anomaly. Expand the backtest window to capture more market cycles and verify if this result is an anomaly.

ADDITIONAL METRICS

CAGR	**28.39%**
Sortino Ratio	**1.28**
Turnover	**4.27x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12843.13**

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