LATINOS TRADING

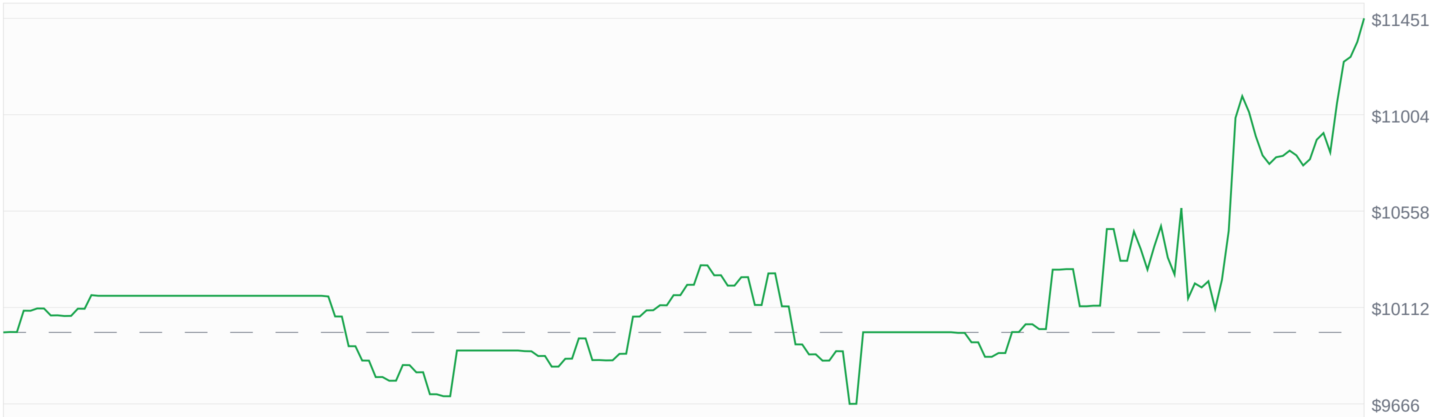
BACKTEST REPORT

Backtest #40266 · 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 +14.47% ROI and 1.30 Sharpe ratio look promising on the surface, but the 75% win rate is built on only four trades, which is far too small a sample to establish statistical confidence or rule out luck. The 5.60% max drawdown is manageable for a mean reversion play on a defensive name like KO, suggesting the strategy avoids catastrophic losses during pullbacks. However, without a larger dataset, we cannot verify if this edge persists across different market regimes or if the strategy simply caught a lucky streak. The immediate next step is to expand the backtest window to at least fifty trades to validate the consistency of the mean reversion signals before deploying any capital.

ADDITIONAL METRICS

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

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.