LATINOS TRADING

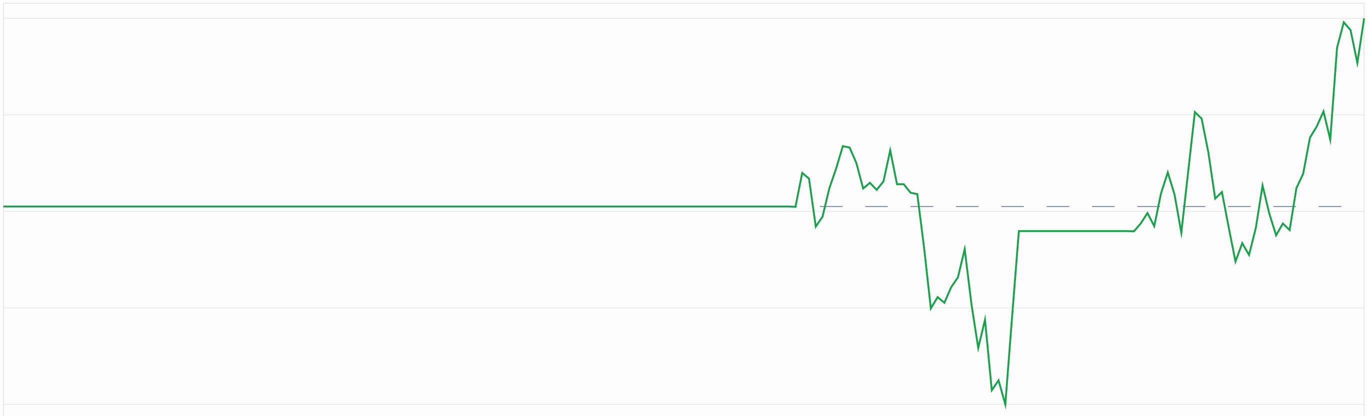
BACKTEST REPORT

Backtest #41314 · 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 +19.28% return on BULL is statistically meaningless due to a sample size of only two trades, offering zero confidence in the Zen Mean Reversion strategy's edge. A Sharpe ratio of 0.82 and a 50% win rate are entirely artifacts of this tiny dataset, while the 22.22% maximum drawdown reveals severe downside risk relative to the modest gain. The strategy has not demonstrated any robust performance or statistical significance, making the results indistinguishable from random chance. The immediate next step is to extend the backtesting window to at least one hundred trades to establish a valid baseline before any further evaluation.

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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