LATINOS TRADING

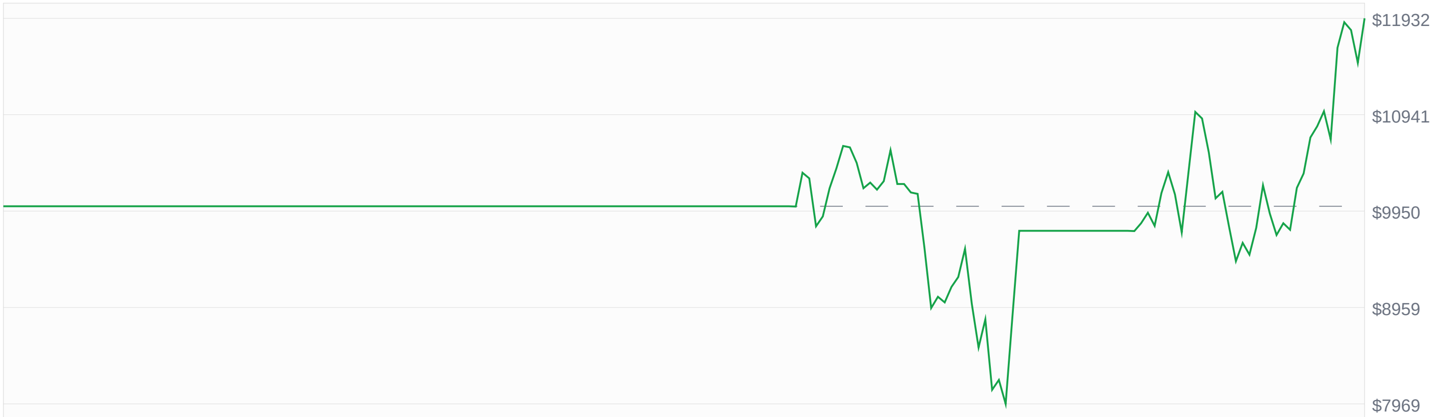
BACKTEST REPORT

Backtest #41319 · 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 BULL Zen Mean Reversion backtest shows a 19.28% return with a 50% win rate, yet the statistical significance is critically low due to only two trades. A Sharpe ratio of 0.82 combined with a 22% drawdown suggests the strategy is highly sensitive to noise rather than capturing a robust alpha signal. Without more data points, the performance cannot be distinguished from random market fluctuation. We must run a longer backtest with tighter slippage assumptions or adjust entry filters to generate a statistically reliable sample before deploying live capital.

ADDITIONAL METRICS

CAGR	**19.28%**
Sortino Ratio	**0.53**
Turnover	**4.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11932.06**