LATINOS TRADING

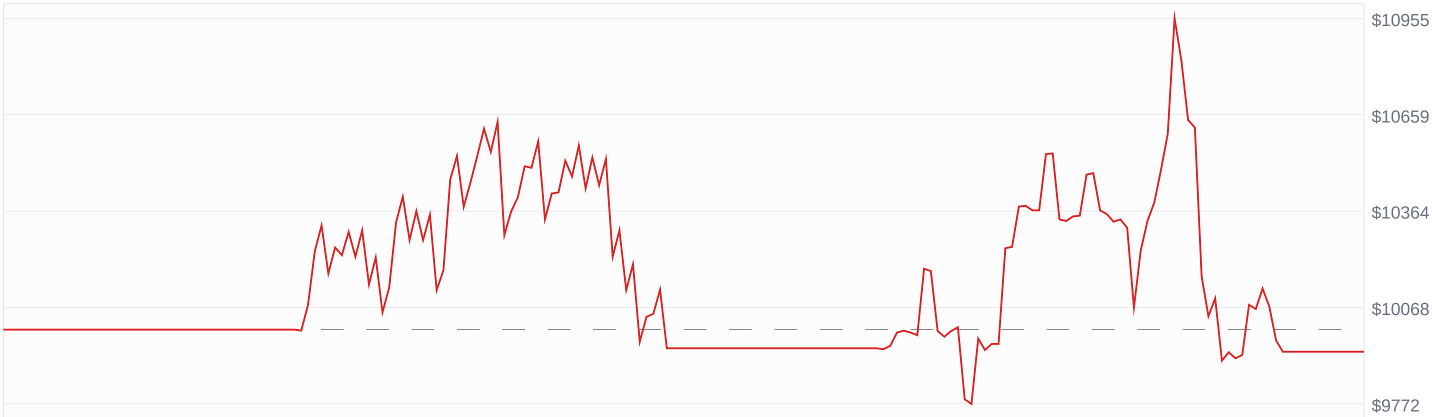
BACKTEST REPORT

Backtest #44937 · 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 strategy failed to generate alpha on NBHC, posting a negative return of -0.68% with a negligible Sharpe ratio of 0.02. The zero percent win rate across only two total trades indicates a complete lack of statistical confidence and suggests the mean reversion signals are currently misaligned with the asset price action. The maximum drawdown of 9.59% further highlights poor risk management relative to the negligible gains. To improve performance, you should widen the entry thresholds or incorporate a trend filter to avoid fading strong momentum. This analysis is for educational purposes only and does not constitute investment advice.

ADDITIONAL METRICS

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

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