

# LATINOS TRADING

## BACKTEST REPORT



Backtest #45187 · 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 +28.39% ROI and 1.57 Sharpe ratio look attractive, but two trades offer zero statistical confidence. A 50% win rate suggests the edge is purely structural rather than consistent, and the 9.22% drawdown is acceptable for such a small sample. The results are likely noise rather than signal. Run a 100-trade backtest across multiple market regimes to validate the mean reversion logic before risking real capital.

### ADDITIONAL METRICS

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