LATINOS TRADING

BACKTEST REPORT

Backtest #53583 · HBT · HBT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.15%	1.70	100.0%	-7.38%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The HBT Zen Mean Reversion strategy shows a 26.15% return with a pristine 100% win rate, but this statistical perfection is highly suspect given only two trades. A max drawdown of 7.38% combined with a Sharpe ratio of 1.70 suggests potential overfitting or a lack of robustness against market regime shifts. Without sufficient trade volume to validate performance, the strategy lacks the statistical confidence required for institutional deployment. The immediate priority is expanding the backtest window or adjusting entry filters to generate a statistically significant sample size.

ADDITIONAL METRICS

CAGR	**26.15%**
Sortino Ratio	**1.27**
Turnover	**4.29x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12618.98**