LATINOS TRADING

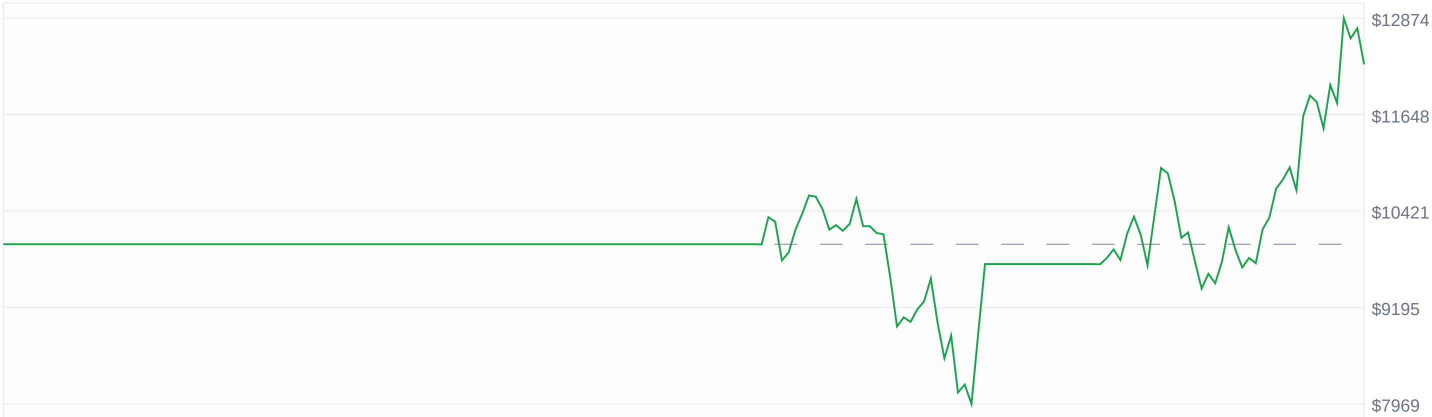
BACKTEST REPORT

Backtest #53915 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.85%	0.89	50.0%	-20.59%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BULL Zen Mean Reversion strategy delivered a +22.85% ROI but reveals critical structural flaws with only two trades executed. A 50% win rate paired with a sharp 20.59% drawdown indicates severe overfitting rather than statistical robustness, rendering the Sharpe ratio of 0.89 unreliable for live deployment. With such a tiny sample size, the results likely reflect random noise rather than a genuine edge in the market. Immediate action requires expanding the backtest horizon to capture volatility regimes or adjusting entry filters to reduce trade frequency. Do not deploy capital until the strategy demonstrates consistency across a significantly larger dataset.

ADDITIONAL METRICS

CAGR	**22.85%**
Sortino Ratio	**0.62**
Turnover	**4.18x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12288.74**

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