LATINOS TRADING

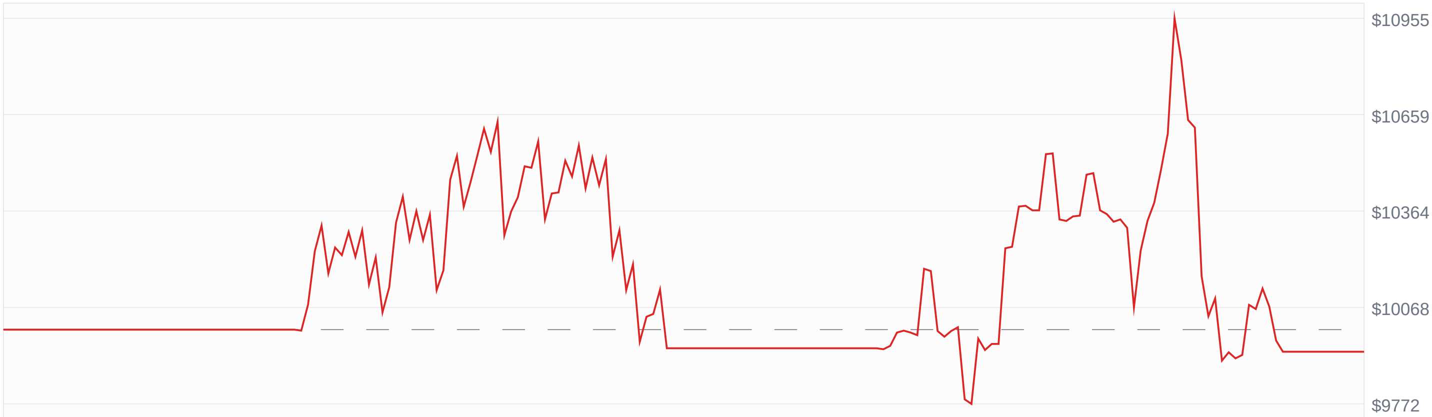
BACKTEST REPORT

Backtest #55727 · 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 Zen Mean Reversion strategy on NBHC failed to generate any profitable trades, resulting in a negative return and a zero percent win rate. With only two total trades executed, the statistical evidence is insufficient to draw reliable conclusions about the strategy's viability. The minimal Sharpe ratio of 0.02 indicates the returns offered no risk-adjusted compensation for the capital deployed. Consequently, the maximum drawdown of 9.59% represents a significant loss relative to the sample size. The next logical step is to broaden the backtest parameters to a longer historical period to assess whether the strategy performs better across different market cycles.

ADDITIONAL METRICS

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