LATINOS TRADING

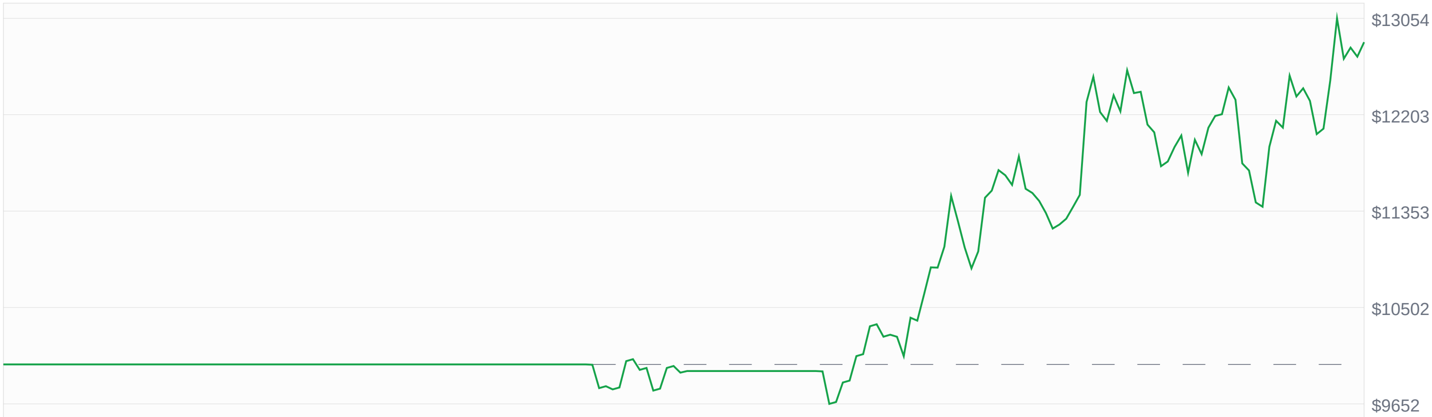
BACKTEST REPORT

Backtest #55891 · 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 Zen Mean Reversion backtest on LLY shows a +28.39% ROI with a 1.57 Sharpe, yet the 50% win rate and 9.22% drawdown suggest unbalanced risk per trade. The statistical significance is negligible due to only two trades, making these metrics unreliable indicators of future performance. Confidence in this strategy is low until sample size increases to validate mean reversion assumptions under varied market conditions. The immediate next step is to backtest with a wider lookback period or adjust entry thresholds to capture more signals.

ADDITIONAL METRICS

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