LATINOS TRADING

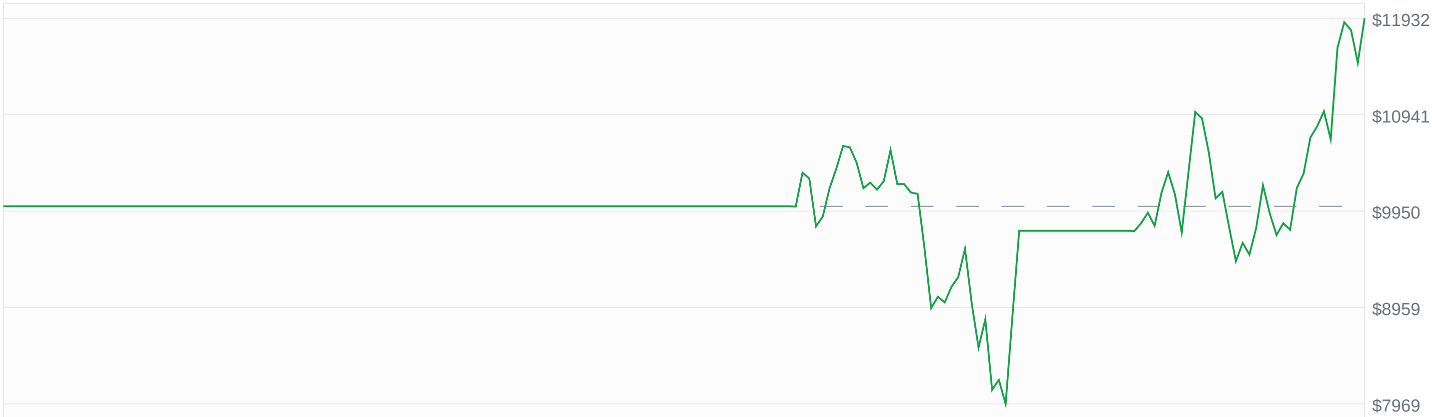
BACKTEST REPORT

Backtest #41313 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The BULL Zen Mean Reversion test shows a +19.28% ROI, yet the 50% win rate and single-digit trade count indicate severe statistical insignificance. A 22.22% drawdown with only two trades suggests the strategy lacks robustness and is highly sensitive to volatility spikes. The low Sharpe ratio of 0.82 confirms that returns are not sufficiently risk-adjusted for institutional deployment. We must expand the sample size or introduce tighter volatility filters to validate this approach.

ADDITIONAL METRICS

CAGR	**19.28%**
Sortino Ratio	**0.53**
Turnover	**4.14x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$11932.06**