

LATINOS TRADING

BACKTEST REPORT



Backtest #45187 · 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 +28.39% ROI and 1.57 Sharpe ratio look attractive, but two trades offer zero statistical confidence. A 50% win rate suggests the edge is purely structural rather than consistent, and the 9.22% drawdown is acceptable for such a small sample. The results are likely noise rather than signal. Run a 100-trade backtest across multiple market regimes to validate the mean reversion logic before risking real capital.

ADDITIONAL METRICS

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