LATINOS TRADING

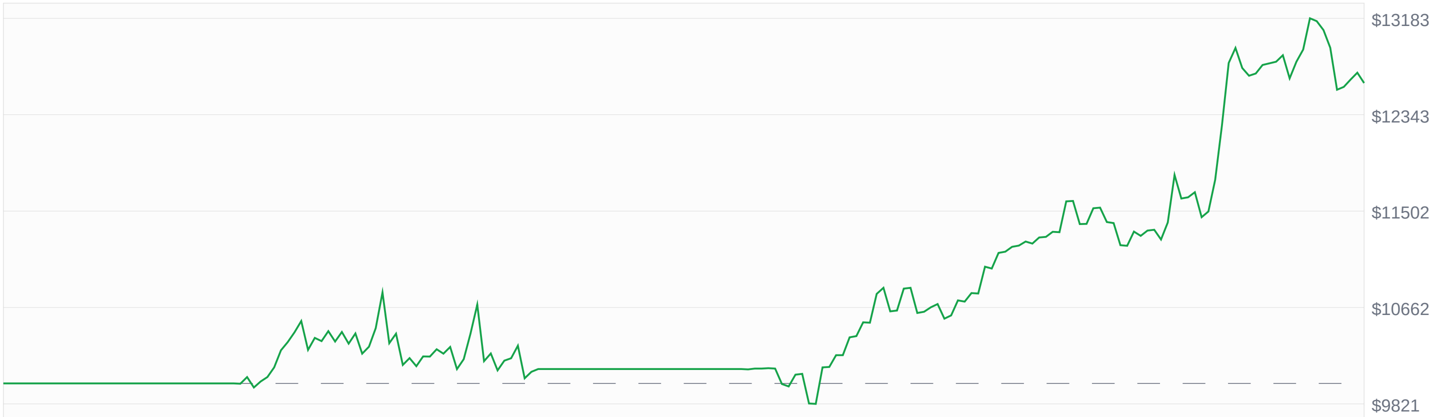
BACKTEST REPORT

Backtest #50752 · HBT · HBT · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+26.15%	1.70	100.0%	-7.38%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy delivered exceptional theoretical returns with a perfect win rate, yet the sample size of only two trades renders any statistical confidence meaningless. A maximum drawdown of 7.38% remains untested due to the lack of market stress exposure in this narrow backtest window. Relying on such minimal data to validate a 1.70 Sharpe ratio is dangerous, as the results likely reflect overfitting rather than robust edge. We must expand the historical testing horizon to at least 100 trades to verify if the strategy can maintain performance across varied market regimes.

ADDITIONAL METRICS

CAGR	**26.15%**
Sortino Ratio	**1.27**
Turnover	**4.29x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12618.98**

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