LATINOS TRADING

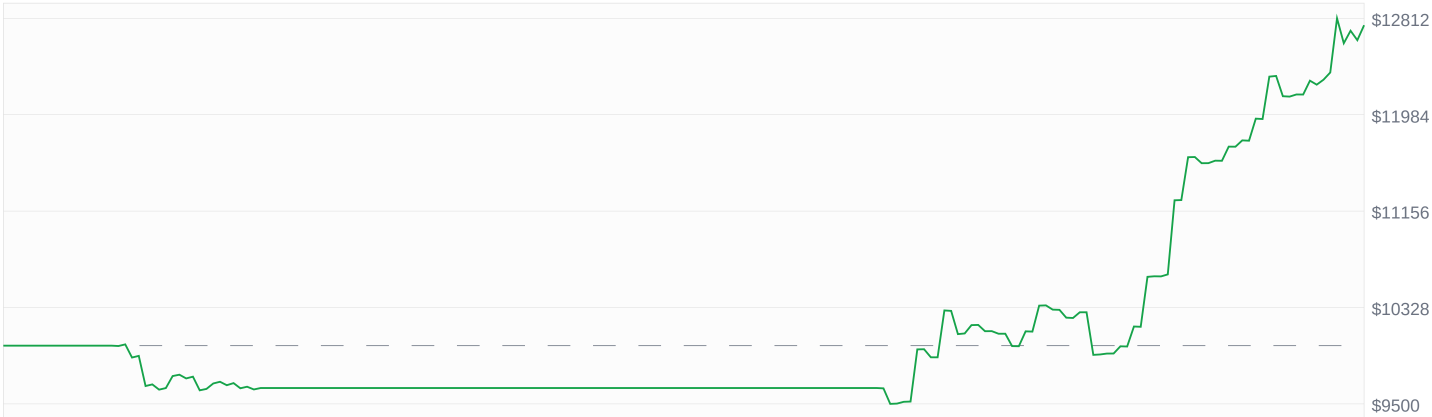
BACKTEST REPORT

Backtest #55401 · REGN · REGN · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.49%	2.10	50.0%	-3.99%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The REGN Zen Mean Reversion strategy generated a 27.49% return with a 2.10 Sharpe ratio, yet the 50% win rate and meager 3.99% drawdown are misleading artifacts of only two executed trades. Such a tiny sample size renders the statistical confidence negligible, as a single outlier trade could entirely invalidate these performance metrics. While the risk-adjusted return appears robust, the lack of trade frequency prevents us from verifying strategy consistency or robustness across different market regimes. The critical next step is to expand the backtest window and test against out-of-sample data to validate whether this signal logic survives beyond this lucky sample. This approach isolates genuine alpha from random noise before committing real

ADDITIONAL METRICS

CAGR	27.49%
Sortino Ratio	2.06
Turnover	4.20x
Total Trades	2
Initial Capital	$10000.00
Final Capital	$12752.60

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