LATINOS TRADING

BACKTEST REPORT

Backtest #44818 · BCPC · BCPC · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+1.55%	0.20	66.7%	-20.72%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The strategy generated a modest 1.55% ROI, yet the 20.72% max drawdown indicates severe inefficiency relative to the gains. A 66.7% win rate is misleading here because it rests on only three total trades, which is statistically insignificant for reliable inference. The 0.20 Sharpe ratio confirms that risk-adjusted returns are negligible and do not justify the capital at risk. This small sample size prevents us from establishing any meaningful statistical confidence in the model's edge. The immediate next step is to extend the backtest period to at least fifty trades to validate whether the mean reversion logic holds up under broader market conditions.

ADDITIONAL METRICS

CAGR	**1.55%**
Sortino Ratio	**0.18**
Turnover	**6.15x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$10157.75**

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