LATINOS TRADING

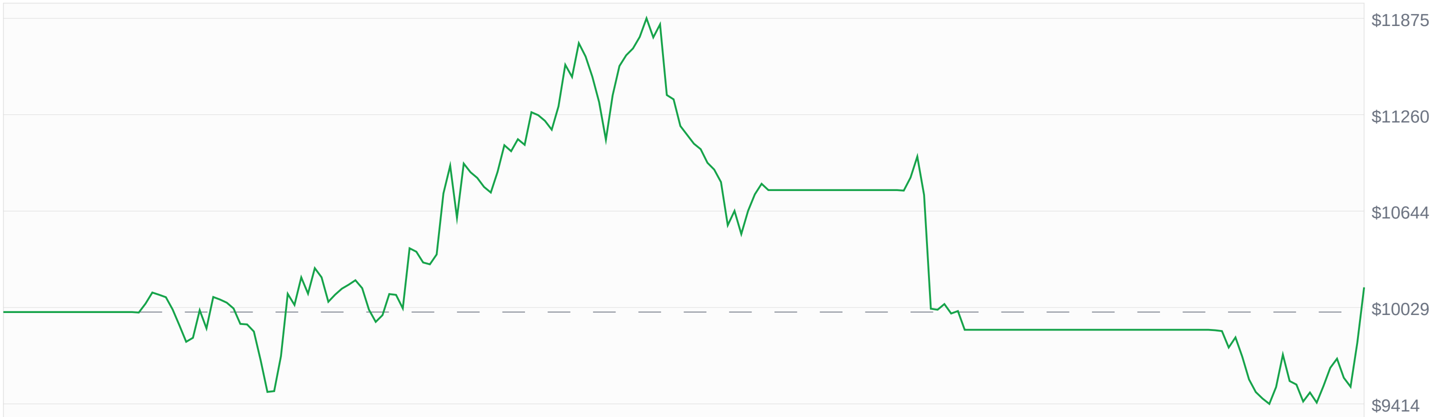
BACKTEST REPORT

Backtest #44819 · 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 +1.55% ROI and 0.20 Sharpe ratio indicate negligible edge, rendering the 66.7% win rate statistically meaningless due to the tiny sample of three trades. The 20.72% max drawdown is disproportionately high relative to returns, signaling poor risk control and excessive volatility exposure. This result lacks statistical confidence and does not validate the mean reversion logic for BCPC. The concrete next step is to extend the backtest window to at least fifty trades to establish a reliable baseline before considering any further optimization.

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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