LATINOS TRADING

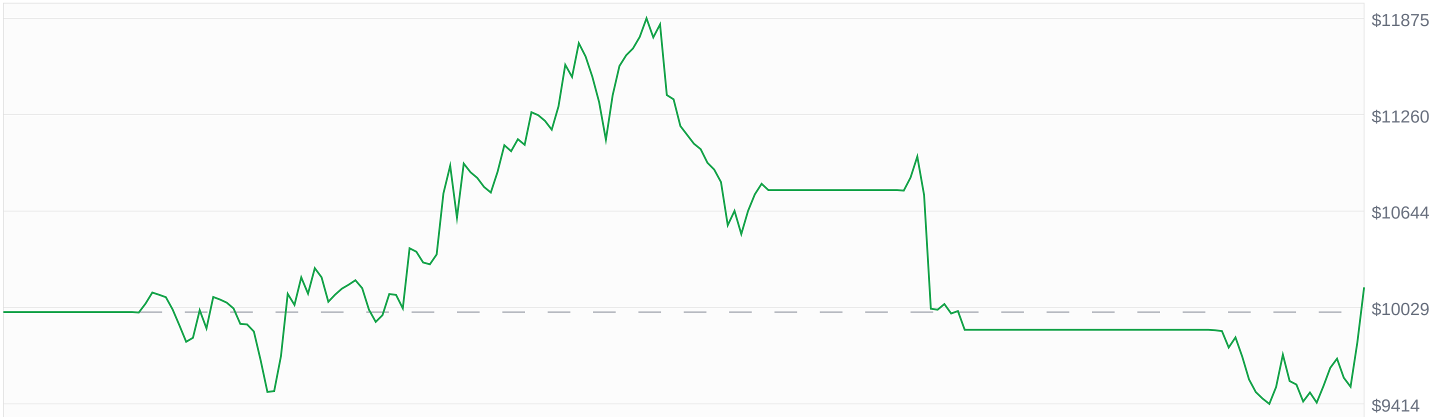
BACKTEST REPORT

Backtest #44820 · 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% return on BCPC is statistically negligible given the tiny sample of only three trades, rendering the 0.20 Sharpe ratio meaningless for assessing true edge. While a 66.7% win rate looks superficially healthy, the severe 20.72% max drawdown indicates poor risk management and high volatility relative to the modest gains achieved. This profile suggests the mean reversion logic is capturing noise rather than a consistent alpha, as the capital growth barely covers transaction costs and market friction. The primary failure here is the lack of statistical significance, where three data points cannot validate any trading thesis or signal reliability. You must expand the historical dataset to at least fifty trades and optimize the

ADDITIONAL METRICS

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