# LATINOS TRADING

## BACKTEST REPORT

Backtest #44826 · 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 66.7% win rate looks promising on the surface, but three total trades provide zero statistical confidence for a Sharpe ratio of 0.20. A 20.72% maximum drawdown against a mere 1.55% return indicates severe risk asymmetry that the small sample size masks. This strategy currently lacks the robustness required for institutional deployment due to the negligible number of data points. The immediate next step is to extend the backtest window to at least two hundred trades to establish meaningful statistical significance.

## ADDITIONAL METRICS

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