LATINOS TRADING

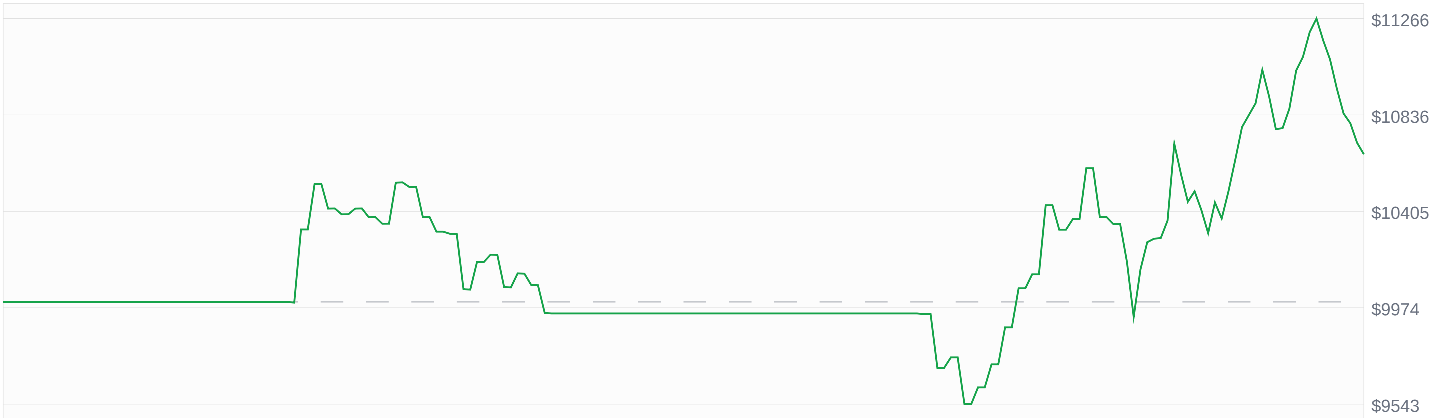
BACKTEST REPORT

Backtest #45150 · SBCF · SBCF · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+6.57%	0.70	50.0%	-8.80%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The +6.57% return on SBCF is statistically meaningless due to the tiny sample of two trades, rendering the 0.70 Sharpe ratio unreliable. With a 50% win rate and 8.80% drawdown, the strategy lacks robustness and fails to demonstrate consistent edge or risk control. The mean reversion logic shows no clear statistical significance, making current performance a product of chance rather than skill. You should expand the backtest period to at least fifty trades before considering any deployment.

ADDITIONAL METRICS

CAGR	**6.57%**
Sortino Ratio	**0.57**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$10659.90**

Generated 2026-08-31T01:38:22Z · latinostrading.com