LATINOS TRADING

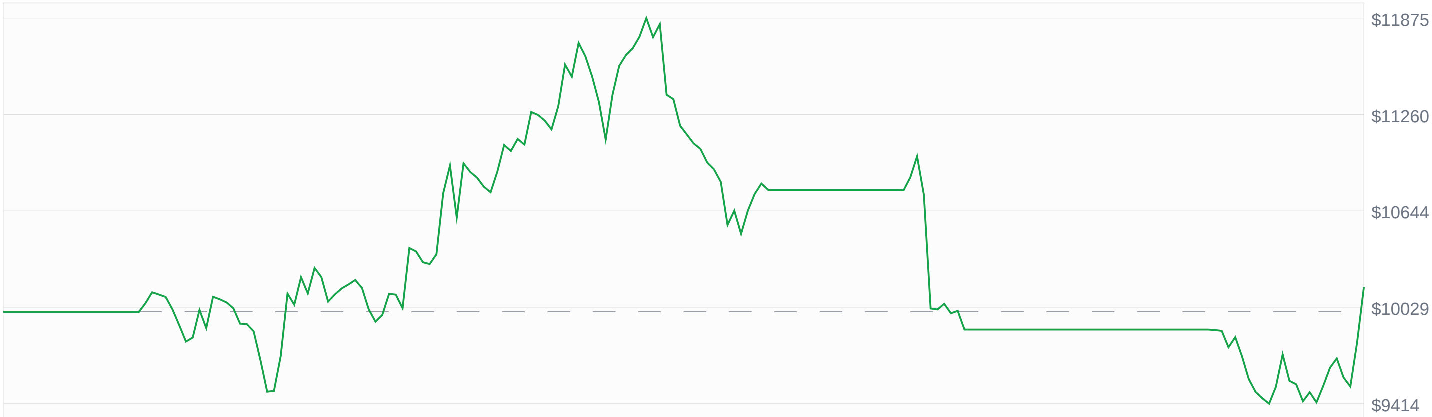
BACKTEST REPORT

Backtest #44821 · 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 BCPC Zen Mean Reversion backtest shows a narrow sample of three trades, which severely limits statistical confidence despite a 66.7% win rate. While the strategy captured a 1.55% return, a 20.72% maximum drawdown indicates extreme volatility exposure not yet filtered by the current parameters. The low Sharpe ratio of 0.20 suggests the returns are not sufficiently risk-adjusted relative to the capital deployed. Increasing the trade sample size through a broader timeframe or adding volatility filters is the necessary next step to validate the edge. This analysis remains educational and does not constitute investment advice.

ADDITIONAL METRICS

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