LATINOS TRADING

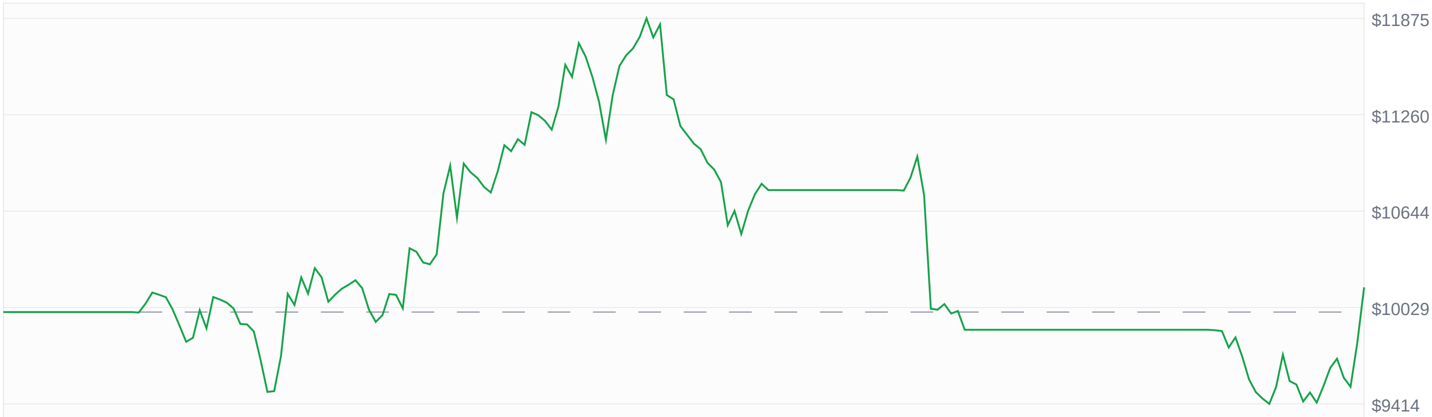
BACKTEST REPORT

Backtest #44822 · 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 strategy generated a modest 1.55 percent return with a 66.7 percent win rate, yet the 20.72 percent maximum drawdown severely erodes confidence. A Sharpe ratio of 0.20 indicates poor risk-adjusted performance relative to the volatility endured. With only three total trades, the sample size is statistically insufficient to validate any edge or predict future consistency.
The high drawdown suggests the mean reversion logic may be catching falling knives in strong trends. Implement a stricter volatility filter to reduce exposure during high-impact market moves.

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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