LATINOS TRADING

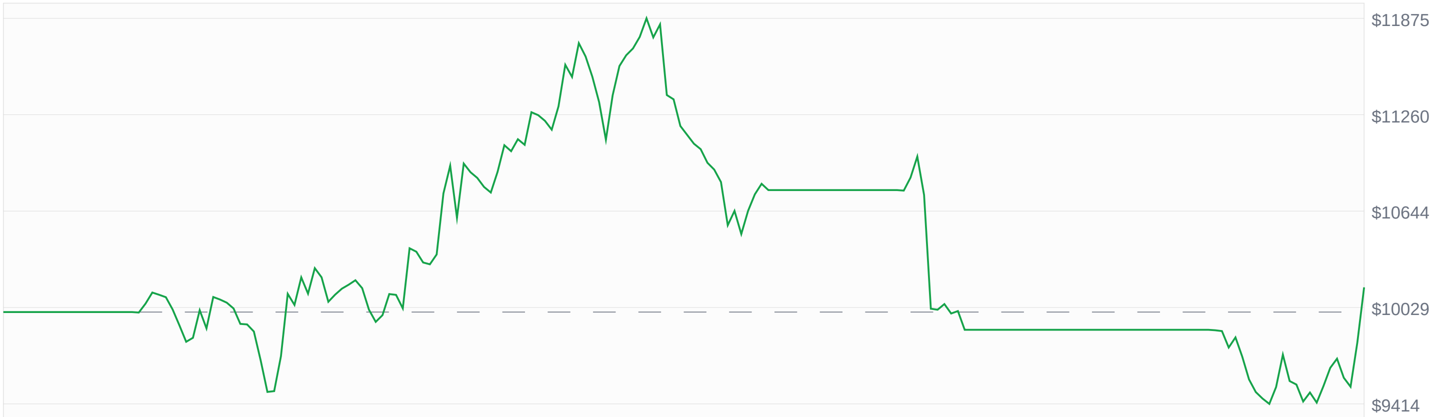
BACKTEST REPORT

Backtest #44823 · 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% return with a 66.7% win rate, yet the 0.20 Sharpe ratio indicates poor risk-adjusted performance. The 20.72% maximum drawdown severely undermines capital preservation despite the positive net profit. Statistical confidence is negligible because only three trades were executed, making the results highly susceptible to random variance. The primary failure is the lack of adequate sample size to validate the mean reversion logic. The next step is to extend the backtest period to include at least fifty trades to establish statistical significance before further evaluation.

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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Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.