LATINOS TRADING

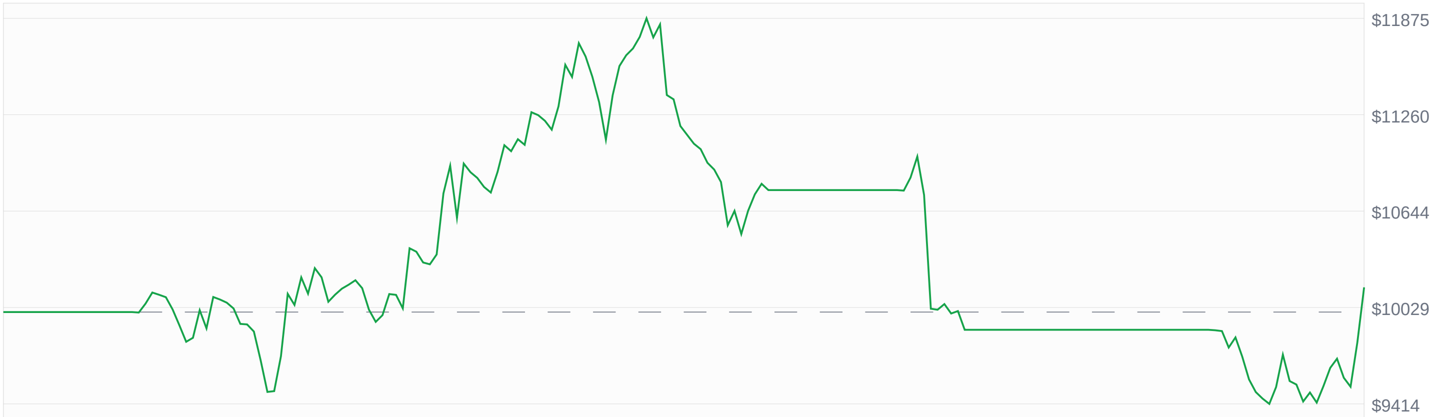
BACKTEST REPORT

Backtest #44824 · 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 0.20 Sharpe ratio indicates poor risk-adjusted performance relative to the 20.72 percent drawdown. With only three total trades, the sample size is statistically insignificant, making it impossible to distinguish genuine alpha from random variance. The high drawdown relative to the small gain suggests the position sizing or entry logic lacks sufficient protective filters. A concrete next step is to expand the backtest period to at least one hundred trades to establish statistical confidence before considering any live deployment.

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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