LATINOS TRADING

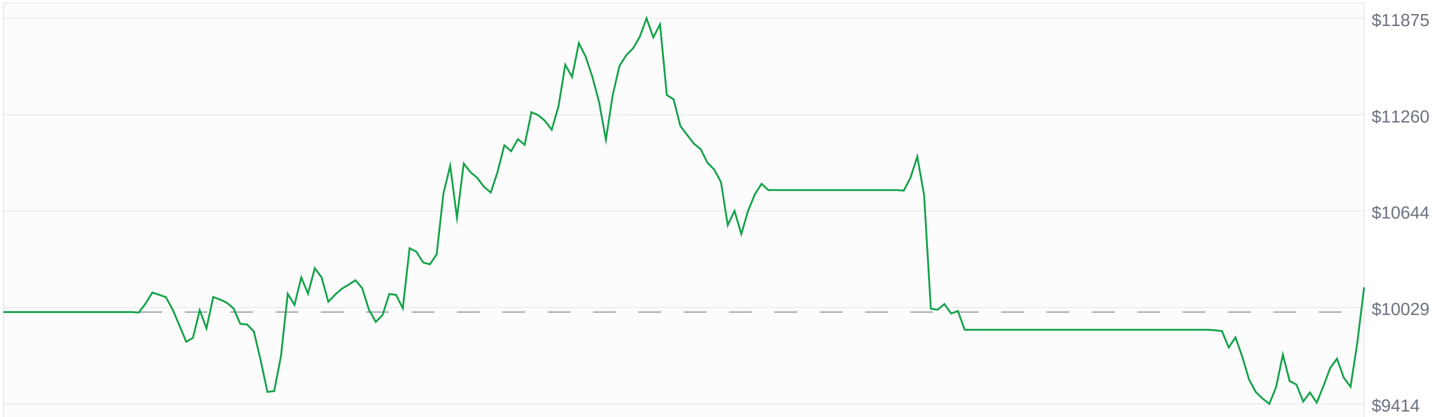
BACKTEST REPORT

Backtest #44825 · 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 Zen Mean Reversion strategy on BCPC generated a marginal 1.55% ROI with a 66.7% win rate, but a Sharpe ratio of 0.20 and a 20.72% drawdown expose severe inefficiency. Only three trades occurred during the test, rendering the statistical confidence insufficient to validate any edge or risk profile. The high drawdown relative to total return suggests the reversion logic fails during volatility spikes or liquidity gaps in this specific stock. You should increase the sample size by extending the test period or reducing entry thresholds to filter false signals before deployment.

ADDITIONAL METRICS

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