LATINOS TRADING

BACKTEST REPORT

Backtest #45202 · BRK-B · BRK-B · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-3.59%	-0.31	33.3%	-11.21%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The BRK-B Zen Mean Reversion backtest underperformed with a -3.59% ROI and a -0.31 Sharpe ratio, indicating poor risk-adjusted returns. A 33.3% win rate and 11.21% max drawdown confirm the strategy struggled to capture alpha in this asset. Statistical confidence is negligible due to the extremely small sample size of only three trades, making these metrics unreliable for long-term performance prediction. The primary failure lies in insufficient trade frequency and negative expectancy per position. Next, increase the lookback period and adjust entry thresholds to generate a larger dataset for robust validation.

ADDITIONAL METRICS

CAGR	**-3.59%**
Sortino Ratio	**-0.24**
Turnover	**5.76x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9643.56**

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