LATINOS TRADING

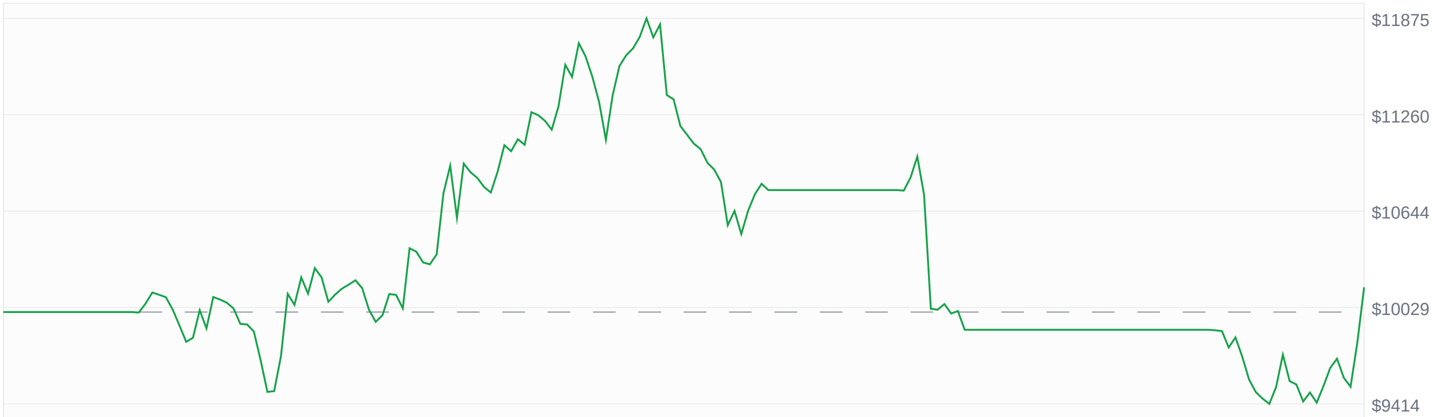
BACKTEST REPORT

Backtest #55656 · 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 BCPC Zen Mean Reversion strategy shows a superficial win rate of 66.7% on only three trades, which is statistically insignificant and prone to overfitting. Despite a modest 1.55% ROI, the 20.72% maximum drawdown reveals excessive volatility and poor risk-adjusted returns for a mean reversion approach. The Sharpe ratio of 0.20 indicates that returns barely outperform the risk-free rate, suggesting the edge is not robust enough for institutional deployment. Given the tiny sample size, any observed profitability is likely noise rather than a predictable alpha. The immediate next step is to expand the backtest window and increase trade frequency by adjusting entry filters before deploying live capital.

ADDITIONAL METRICS

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