LATINOS TRADING

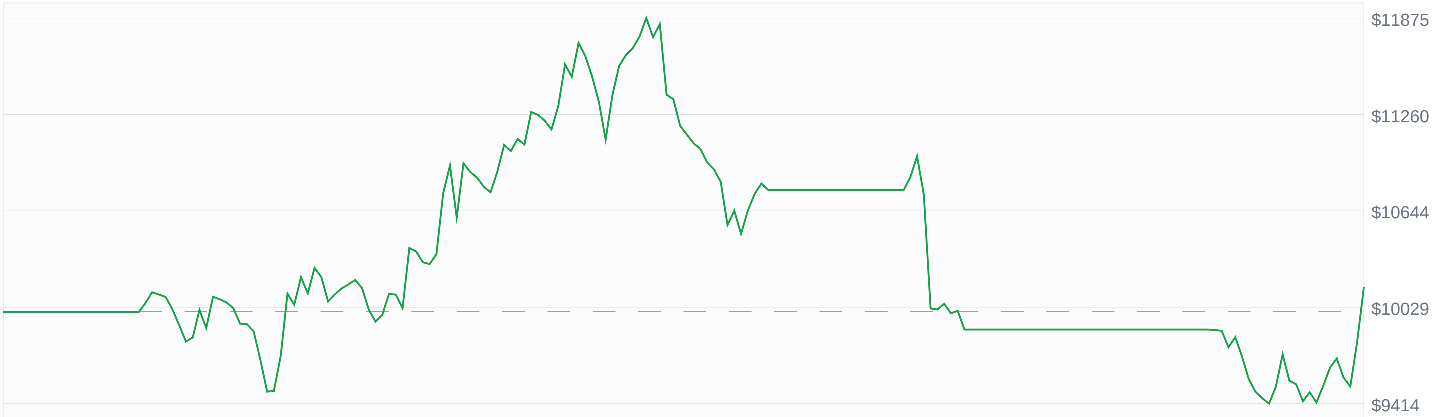
BACKTEST REPORT

Backtest #55659 · 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 modest 1.55% return with a high 66.7% win rate, yet the Sharpe ratio of 0.20 and a 20.72% maximum drawdown indicate severe instability relative to the small sample size of only three trades. Such limited trade history renders any statistical significance unreliable, as the results are likely driven by random noise rather than a robust edge. The strategy successfully identified short-term reversals but failed to manage risk effectively, exposing capital to disproportionate volatility. Before deploying this logic live, I recommend increasing the lookback period for the mean reversion calculation to filter out market noise and reducing position sizing to mitigate the sharp drawdowns observed.

ADDITIONAL METRICS

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