LATINOS TRADING

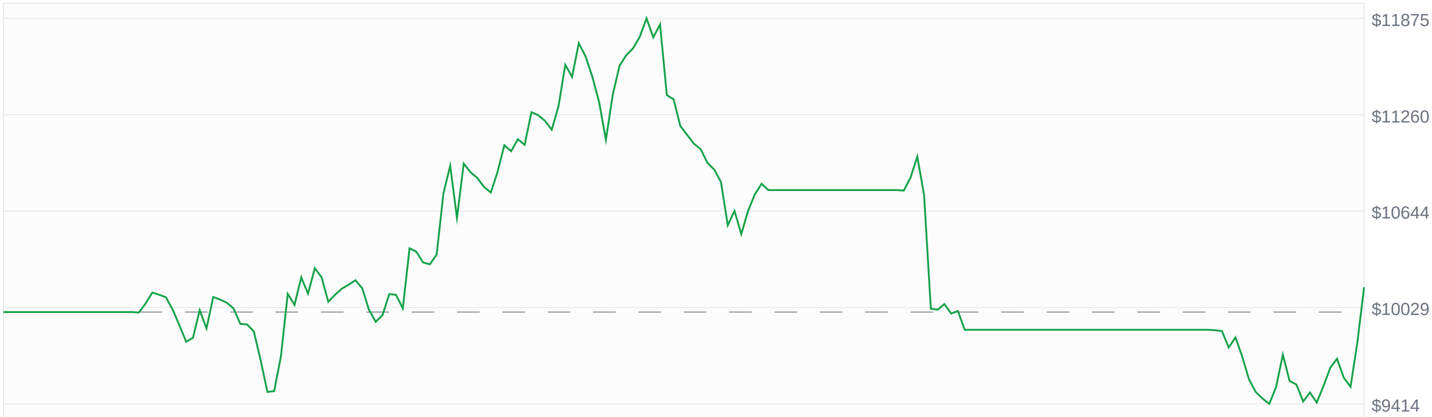
BACKTEST REPORT

Backtest #44827 · 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 test shows a superficially positive ROI but reveals severe inefficiency with only three trades over the sample period. A Sharpe ratio of 0.20 and a maximum drawdown of 20.72% indicate that the risk-adjusted returns are dangerously low relative to the volatility endured. With such a small dataset, statistical confidence is negligible, making the 66.7% win rate an unreliable signal of strategy robustness. The strategy likely failed to capture sufficient alpha because the reversion logic was not aggressive enough or the timing was misaligned with the specific market microstructure. We must run a longer backtest with adjusted entry thresholds and tighter stop-loss logic to validate if the setup can survive extended

ADDITIONAL METRICS

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