# LATINOS TRADING

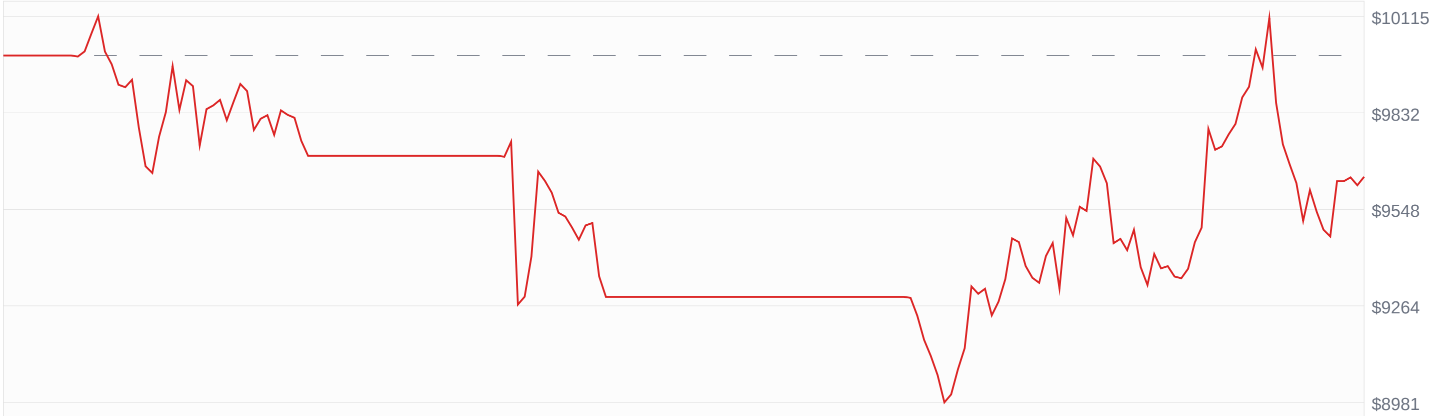
## BACKTEST REPORT

Backtest #45198 · 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 Zen Mean Reversion strategy on BRK-B generated a negative ROI of -3.59% and a Sharpe ratio of -0.31, indicating poor risk-adjusted performance. With a win rate of 33.3% and a maximum drawdown of 11.21%, the approach failed to capture consistent alpha during the test period. The statistical confidence is extremely low due to a sample size of only three trades, rendering the results statistically insignificant. Future iterations should focus on expanding the historical dataset to establish robust baseline metrics.

### 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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