LATINOS TRADING

BACKTEST REPORT

Backtest #45199 · 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 strategy generated a negative three point five nine percent return and a negative zero point three one Sharpe ratio, indicating consistent underperformance against risk. With only three total trades and a thirty three point three percent win rate, the sample size is statistically insignificant, meaning the eleven point two one percent maximum drawdown likely reflects random noise rather than a structural flaw. The strategy failed to capture sufficient alpha, suggesting the mean reversion logic is poorly calibrated for this specific asset. The immediate next step is to expand the backtest window to at least one hundred trades to establish statistical significance before deploying any capital.

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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