LATINOS TRADING

BACKTEST REPORT

Backtest #45201 · 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 negative three percent fifty nine return and negative zero point three one Sharpe ratio indicate this mean reversion strategy failed on Berkshire Hathaway, likely due to the asset's strong trend bias conflicting with the logic. A thirty three point three percent win rate is statistically meaningless with only three trades, providing zero confidence in the model's predictive power. The eleven point two one percent max drawdown highlights poor risk management during these few attempts, eroding capital significantly. To improve, expand the backtest period to at least one hundred trades to establish statistical significance before considering any parameter adjustments. This analysis is for educational purposes only and does not constitute

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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