LATINOS TRADING

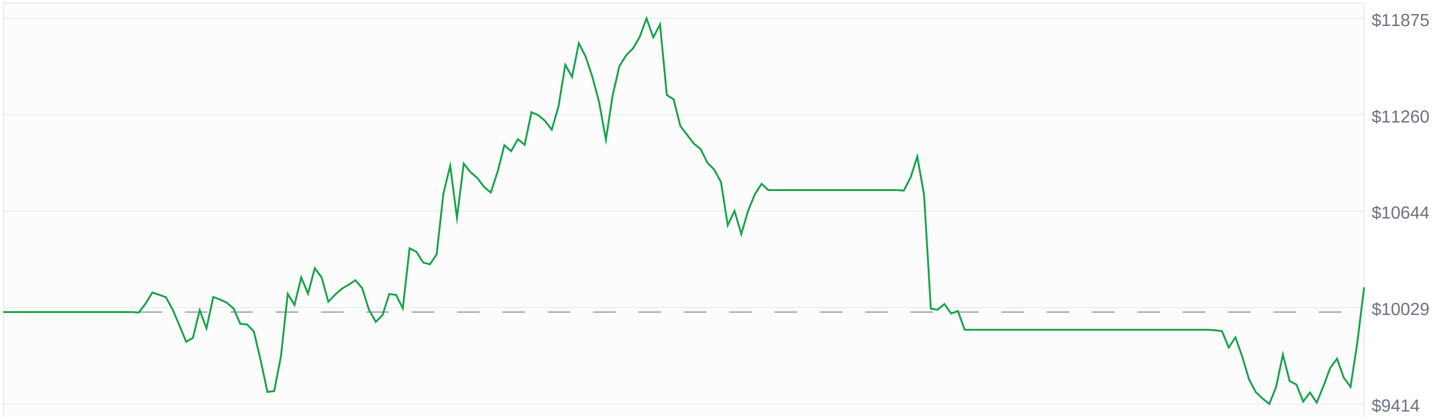
BACKTEST REPORT

Backtest #55657 · 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 +1.55% return and 0.20 Sharpe ratio indicate negligible alpha generation for BCPC under this mean reversion approach. The 66.7% win rate is statistically meaningless with only three trades, rendering the sample size too small to validate any edge. A 20.72% max drawdown is excessive relative to the minimal profit, highlighting poor risk management and significant downside exposure. The strategy lacks statistical confidence due to the insufficient trade count, making current results indistinguishable from random noise. Next step: increase the historical data window to at least fifty trades to establish a reliable baseline before considering any parameter adjustments.

ADDITIONAL METRICS

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

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