LATINOS TRADING

BACKTEST REPORT

Backtest #55852 · 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 failed statistically, delivering a -3.59% ROI with a Sharpe of -0.31 across only three trades. A 33.3% win rate and 11.21% drawdown indicate the system is likely overfitting or reacting to noise rather than capturing genuine mean reversion. Given such a tiny sample size, the negative expectancy holds no statistical confidence, rendering the results anecdotal rather than predictive. We must widen the test window or adjust volatility filters to validate whether the logic holds under broader market conditions. The immediate step is to re-run the backtest on a longer equity curve to assess robustness before live deployment.

ADDITIONAL METRICS

CAGR	**-3.59%**
Sortino Ratio	**-0.24**
Turnover	**5.76x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$9643.56**