LATINOS TRADING

BACKTEST REPORT

Backtest #55853 · 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 backtest underperformed, yielding a negative return of -3.59% and a Sharpe ratio of -0.31. With only three executed trades, the statistical sample size is insufficient to validate the strategy or confirm the 33.3% win rate. A maximum drawdown of 11.21% indicates significant risk exposure relative to the lack of profitable entries. The approach failed to capture the asset's volatility, likely due to restrictive parameters or a lack of liquidity signals in this timeframe. Further testing with adjusted entry thresholds or a longer historical window is necessary to determine viability.

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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