LATINOS TRADING

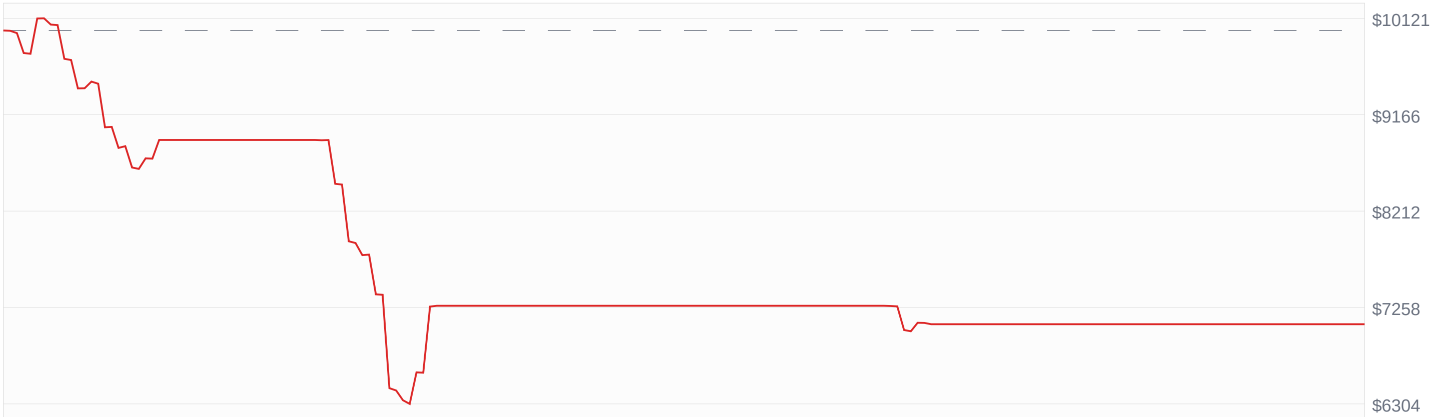
BACKTEST REPORT

Backtest #55399 · BAT/USD · BAT/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-29.08%	-1.67	0.0%	-37.71%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on BAT/USD failed catastrophically with zero winning trades and a 37.71% drawdown across only three executions. Such a minuscule sample size provides no statistical confidence, rendering the negative Sharpe ratio and ROI unreliable indicators of future performance. The strategy clearly failed to identify valid mean reversion setups within the tested timeframe, suggesting the parameters are misaligned with current volatility regimes. We must immediately expand the backtest window and widen entry filters to capture sufficient trade volume before considering any live deployment.

ADDITIONAL METRICS

CAGR	**-29.08%**
Sortino Ratio	**-0.83**
Turnover	**4.95x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$7092.43**

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