LATINOS TRADING

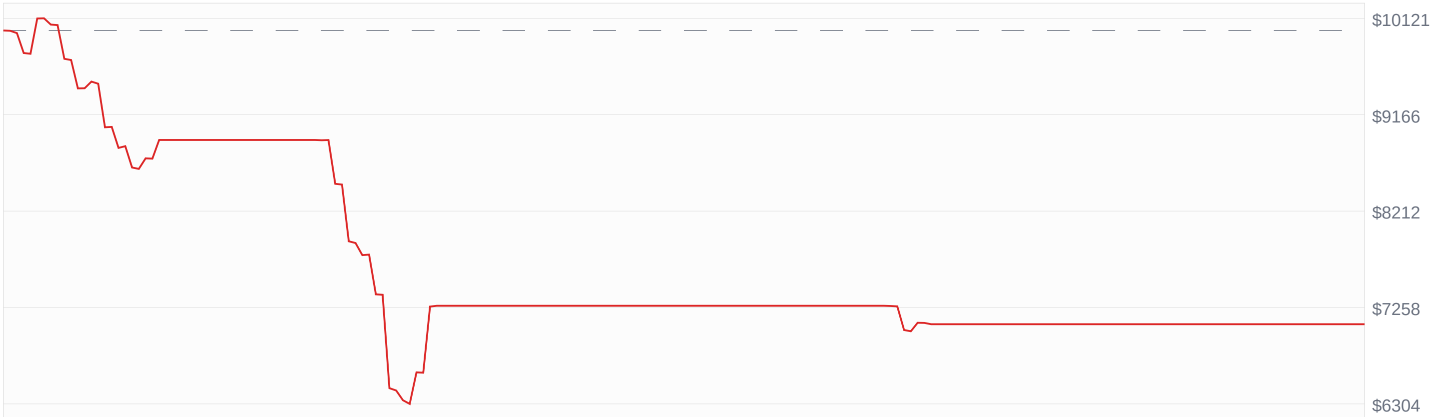
BACKTEST REPORT

Backtest #55400 · 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, recording zero winning trades and a -29% return over only three executions. A negative Sharpe ratio of -1.67 and a 37.71% drawdown indicate severe underperformance relative to risk, driven by the scarcity of positive outcomes. With such a tiny sample size, statistical confidence in this negative trajectory is negligible, yet the current data shows a clear breakdown in the reversion logic. The strategy lacks robustness for this volatile pair and requires immediate parameter tuning or a filter adjustment to prevent further capital erosion.

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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