LATINOS TRADING

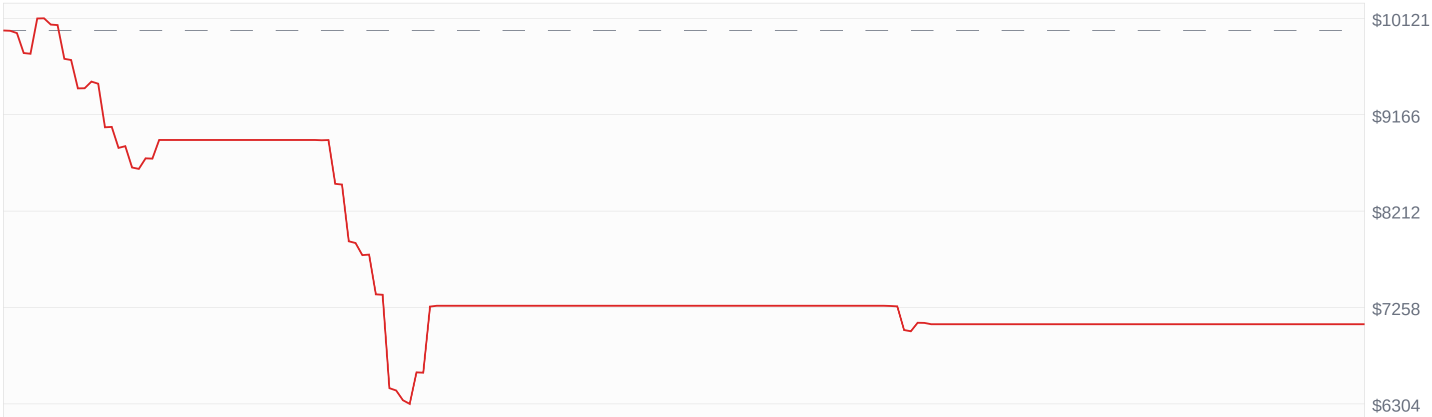
BACKTEST REPORT

Backtest #55398 · 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 a -29% ROI and zero winning trades across only three executions. This extreme drawdown of 37% with a negative Sharpe ratio of -1.67 indicates the model misidentified volatility as mean-reversion signals. With such a trivial sample size, statistical confidence is nonexistent, rendering the -29% loss statistically insignificant yet practically devastating. Immediate action must involve expanding the backtest window to 30 days to determine if this collapse is an outlier or a structural flaw in the entry logic.

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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