# LATINOS TRADING

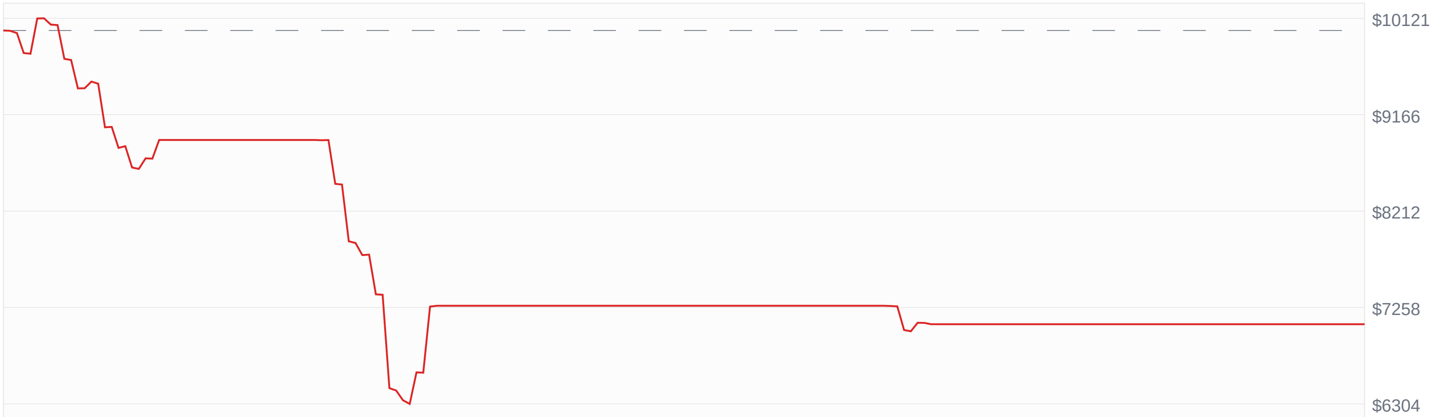
## BACKTEST REPORT

Backtest #44568 · 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 completely, recording zero winning trades and a severe 37.71% drawdown. With only three executed trades, the sample size is statistically insignificant, rendering the negative Sharpe ratio and ROI unreliable indicators of systemic failure. The algorithm likely misidentified mean-reversion conditions in a trending asset, resulting in consecutive stop-outs. A necessary next step is to backtest this logic on a higher timeframe or pair it with a trend filter to avoid counter-trend entries.

### 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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