LATINOS TRADING

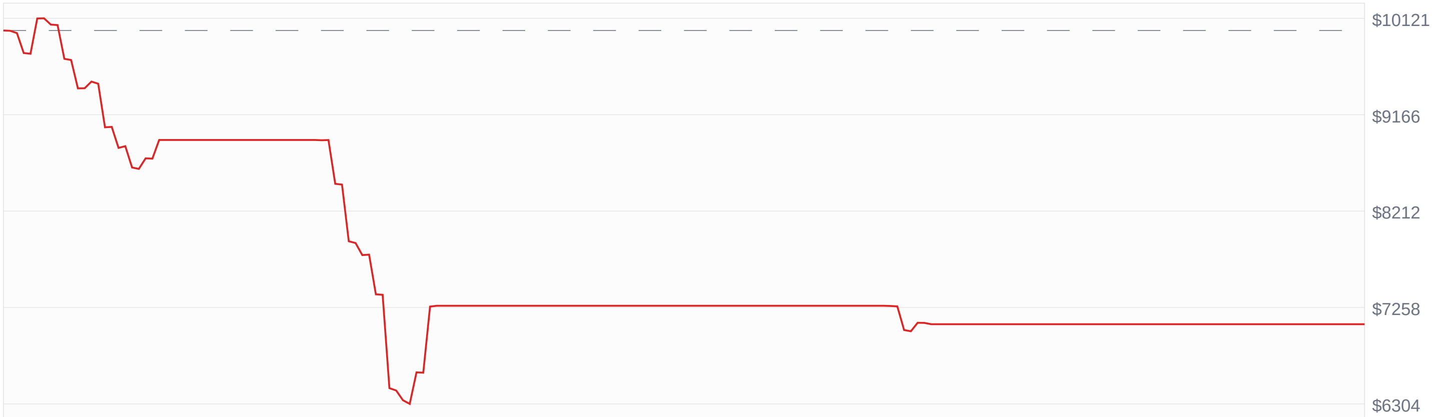
BACKTEST REPORT

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**