LATINOS TRADING

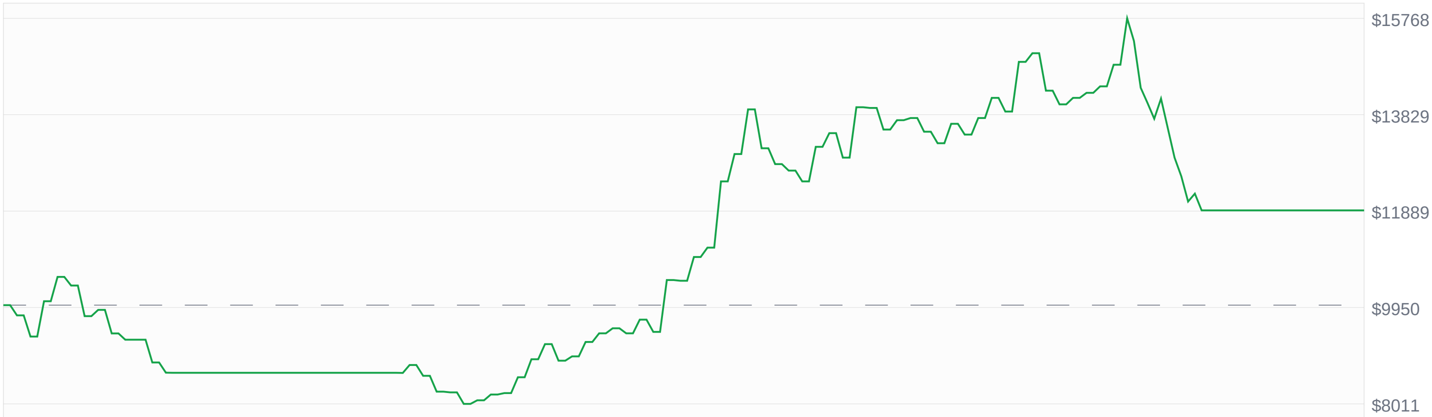
BACKTEST REPORT

Backtest #35927 · AVR · AVR · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.04%	0.76	50.0%	-24.51%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on AVR generated a nominal +19% return with a 50% win rate, yet the sample size of only two trades renders statistical significance impossible. The 24.5% maximum drawdown relative to a mere two transactions suggests extreme volatility or a highly selective entry filter rather than robust alpha generation. A Sharpe ratio of 0.76 indicates mediocre risk-adjusted returns, failing to compensate for the capital at risk during the initial drawdown. We must expand the backtest horizon to identify regime dependencies or consider a higher frequency interval to validate the strategy's consistency.

ADDITIONAL METRICS

CAGR	**19.04%**
Sortino Ratio	**0.76**
Turnover	**3.92x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$11903.86**

Generated 2026-08-22T22:08:51Z · latinostrading.com