LATINOS TRADING

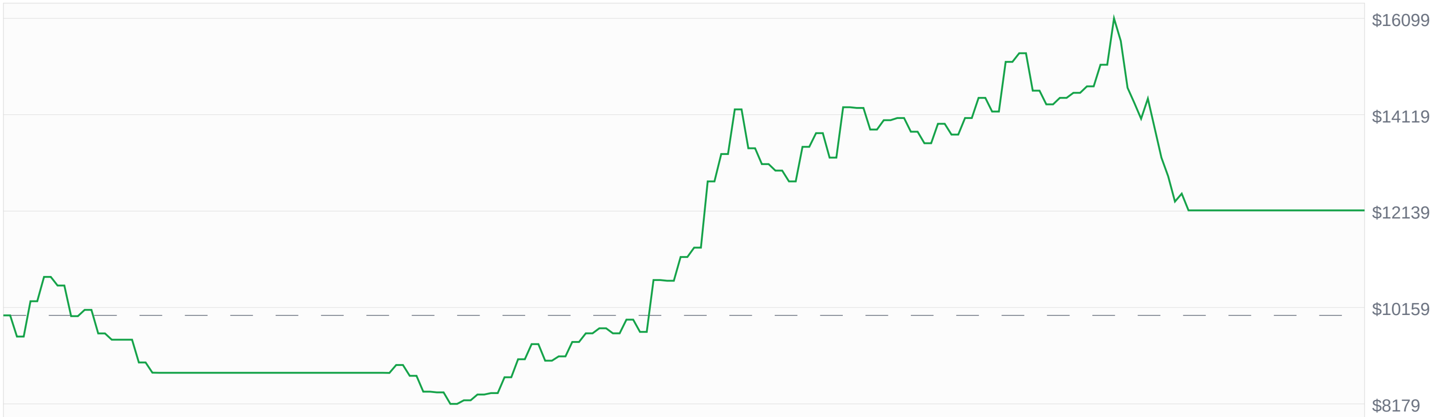
BACKTEST REPORT

Backtest #40248 · AVR · AVR · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+21.53%	0.83	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 21.53% return with a 50% win rate, yet the statistical significance is negligible due to only two executed trades. A sharp 24.51% maximum drawdown indicates that the reversion logic failed during volatility, causing substantial equity erosion despite the positive nominal return. The low Sharpe ratio of 0.83 confirms that risk-adjusted performance is mediocre and not yet robust enough for institutional deployment. Further backtesting with extended historical data is required to validate the signal parameters and ensure the strategy is not merely luck.

ADDITIONAL METRICS

CAGR	**21.53%**
Sortino Ratio	**0.82**
Turnover	**3.98x**
Total Trades	**2**
Initial Capital	**$9997.00**
Final Capital	**$12153.46**

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