LATINOS TRADING

BACKTEST REPORT

Backtest #53220 · 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 nominal +21.53% ROI with a 0.83 Sharpe ratio, yet the 24.51% drawdown and exactly 50% win rate highlight significant instability rather than skill. A sample size of only two trades provides insufficient statistical confidence to validate the strategy's robustness or risk parameters. The wide drawdown relative to gains suggests the reversion logic may be capturing noise instead of genuine mean reversion during this specific period. Before deploying live capital, you must run a longer historical backtest to verify if these two trades are anomalies or indicative of a structural flaw.

ADDITIONAL METRICS

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

Generated 2026-09-03T01:41:25Z · latinostrading.com