LATINOS TRADING

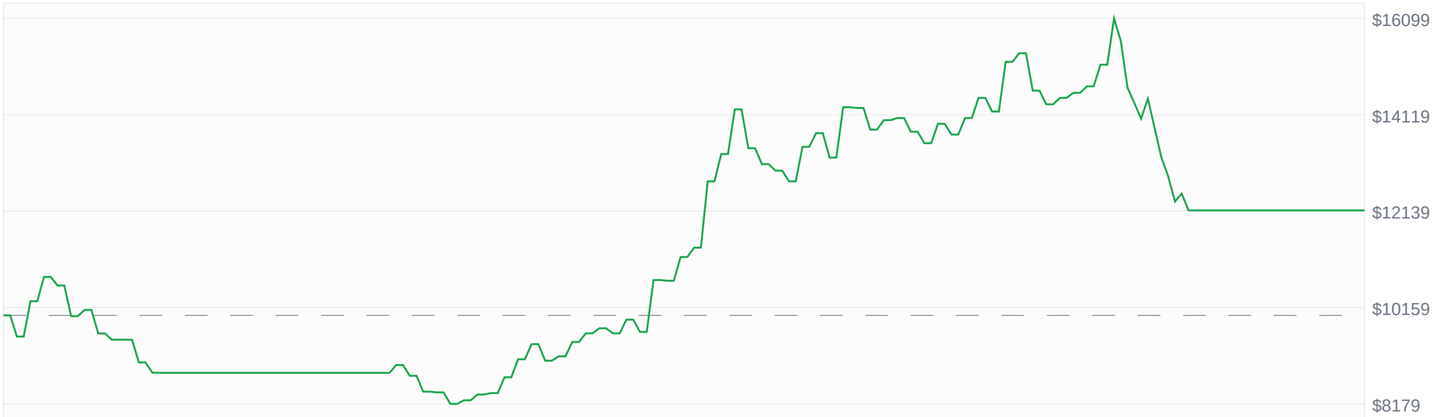
BACKTEST REPORT

Backtest #50399 · 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 generated a +21.53% return on AVR, but the 50% win rate and a 24.51% maximum drawdown indicate significant volatility exposure. With only two total trades, the sample size is statistically insufficient to validate the 0.83 Sharpe ratio or the observed equity curve. The wide drawdown relative to the return suggests the strategy may be overfitting to specific price noise rather than capturing a robust trend. Next, expand the backtest to the last 12 months and increase the trade frequency threshold to achieve a statistically significant dataset before deployment.

ADDITIONAL METRICS

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

Generated 2026-09-01T09:16:27Z · latinostrading.com