LATINOS TRADING

BACKTEST REPORT

Backtest #49897 · CIVB · CIVB · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.98%	1.28	100.0%	-6.52%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The CIVB Zen Mean Reversion backtest shows a misleading 100% win rate driven by only one trade, rendering the Sharpe ratio of 1.28 statistically insignificant. Such a small sample size fails to confirm whether the strategy truly captures mean reversion or simply avoids losses by not trading. A max drawdown of 6.52% is acceptable, but the lack of frequency data makes risk modeling impossible. We must run a longer backtest on daily bars to validate if the signal logic holds under varied market conditions.

ADDITIONAL METRICS

CAGR	**19.98%**
Sortino Ratio	**1.01**
Turnover	**2.20x**
Total Trades	**1**
Initial Capital	**$10000.00**
Final Capital	**$11998.23**

Generated 2026-09-01T18:19:17Z · latinostrading.com