LATINOS TRADING

BACKTEST REPORT

Backtest #49898 · 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 Zen Mean Reversion strategy on CIVB generated a 19.98% return with a perfect 100% win rate, yet this result is statistically invalid due to only one executed trade. A single data point cannot confirm robustness or support the 1.28 Sharpe ratio, as the 6.52% drawdown provides no insight into tail risk. The strategy failed to capture market volatility, suggesting the mean reversion parameters are too tight or the interval is insufficient for CIVB. You must run a longer backtest across multiple years or expand the trade universe to validate whether this performance is an anomaly or a repeatable alpha.

ADDITIONAL METRICS

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

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