LATINOS TRADING

BACKTEST REPORT

Backtest #49899 · 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% ROI with zero losses in a single trade, yet this perfect win rate and 1.28 Sharpe ratio lack statistical significance due to the minimal sample size of one trade. A 6.52% maximum drawdown suggests volatility exposure despite the narrow loss, indicating the strategy may be overfitted to specific market noise rather than capturing robust reversion patterns. We must expand the backtest window or increase trade frequency to validate if these returns persist under varied market conditions. The next logical step is to re-run the simulation with a longer historical dataset and lower profit targets to stress-test the algorithm against extended drawdowns.

ADDITIONAL METRICS

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