LATINOS TRADING

BACKTEST REPORT

Backtest #43947 · CVSA · CVSA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.44%	0.14	80.0%	-25.37%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CVSA shows a superficial 80% win rate but fails due to insufficient sample size and severe drawdown. With only five trades, the 25.37% maximum drawdown indicates high volatility risk rather than a stable edge. The Sharpe ratio of 0.14 confirms that returns are not statistically significant or risk-adjusted enough for institutional deployment. The strategy likely overfits to short-term noise rather than capturing genuine mean reversion. We must run a longer backtest on higher-frequency data or adjust position sizing to validate viability.

ADDITIONAL METRICS

CAGR	**-1.44%**
Sortino Ratio	**0.10**
Turnover	**9.87x**
Total Trades	**5**
Initial Capital	**$9997.00**
Final Capital	**$9859.05**

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