LATINOS TRADING

BACKTEST REPORT

Backtest #54968 · 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 CVSA Zen Mean Reversion strategy shows high win rate but lacks statistical significance with only five trades, rendering the 80.0% success metric unreliable. A 25.37% maximum drawdown and negative ROI indicate that the strategy suffered from severe whipsaws in this sample, likely capturing noise rather than trend reversals. The low Sharpe ratio of 0.14 confirms that returns were not risk-adjusted, exposing the portfolio to disproportionate volatility per unit of gain. Given the insufficient sample size, any conclusion on strategy viability is premature and subject to high variance. The next step is to expand the backtest period or adjust entry filters to filter out low-conviction signals before deployment.

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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