LATINOS TRADING

BACKTEST REPORT

Backtest #43946 · 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 an 80% win rate but fails on risk-adjusted returns with a negative ROI and a Sharpe ratio of 0.14 due to excessive drawdowns. Only five trades limit statistical confidence, making the high win rate likely a result of survivorship bias rather than robust edge. The strategy generates frequent small wins but suffers from rare, large losses that erase all gains, indicating a flaw in stop-loss placement or position sizing. Increasing the sample size through extended lookback periods or parameter optimization is required to validate the approach before live deployment. This candid assessment highlights that the current logic is not yet profitable enough to justify operational overhead.

ADDITIONAL METRICS

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