LATINOS TRADING

BACKTEST REPORT

Backtest #52679 · 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 CIVB Zen Mean Reversion strategy shows a perfect 100% win rate and strong Sharpe ratio, yet this is driven by only a single trade, making the statistics statistically insignificant. A solitary successful trade cannot validate the robustness of the mean reversion logic or confirm the 19.98% ROI is sustainable. This outcome likely reflects a specific market anomaly rather than a reliable edge, as high returns with minimal trade frequency usually indicate overfitting or luck. To validate the approach, we must run a walk-forward analysis on extended historical data to test consistency across different market regimes. Without more trade samples, the current results remain anecdotal rather than evidence of a scalable 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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