LATINOS TRADING

BACKTEST REPORT

Backtest #54966 · 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 yielded a negative ROI of -1.44% and a meager Sharpe ratio of 0.14, indicating a strategy that fails to compensate for risk. Despite an 80% win rate, the maximum drawdown of 25.37% suggests that rare losses are catastrophic, likely due to the limited sample size of only five trades. High win rates with such deep drawdowns often signal overfitting or an inability to handle volatility, rendering the statistical confidence negligible at this data depth. We must expand the backtest window to at least 500 trades before trusting the win rate metric.

ADDITIONAL METRICS

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