LATINOS TRADING

BACKTEST REPORT

Backtest #50055 · CRMD · CRMD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-38.78%	-1.01	50.0%	-46.78%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CRMD failed catastrophically, yielding a -38.78% ROI with a -1.01 Sharpe ratio and a severe 46.78% drawdown. With only two trades executed, the statistical sample size is insufficient to validate any signal reliability or alpha generation. The 50% win rate confirms a random walk outcome rather than a profitable edge, rendering the backtest statistically meaningless. Next, increase the trade minimum threshold or adjust entry filters to validate performance on a larger sample before live deployment.

ADDITIONAL METRICS

CAGR	**-38.78%**
Sortino Ratio	**-0.49**
Turnover	**2.78x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$6121.97**

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