LATINOS TRADING

BACKTEST REPORT

Backtest #44220 · CRV/USD · CRV/USD · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-30.72%	-1.54	0.0%	-34.07%

EQUITY CURVE

202 sessions · starting at $9997.00

ANALYST NOTE

Hera local LLM

The CRV/USD Zen Mean Reversion strategy failed catastrophically, posting a -30.72% ROI and a negative Sharpe ratio of -1.54. With only four trades and a 0.0% win rate, the results lack statistical significance, making it impossible to distinguish true skill from random noise. The 34.07% max drawdown indicates severe vulnerability to adverse price movements without adequate protective stops. This backtest demonstrates that the current logic is ineffective for this asset class. The immediate next step is to conduct a deeper structural review of the entry filters to determine if mean reversion is even viable for CRV before any further testing.

ADDITIONAL METRICS

CAGR	-30.72%
Sortino Ratio	-0.83
Turnover	6.08x
Total Trades	4
Initial Capital	$9997.00
Final Capital	$6929.82

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