# LATINOS TRADING

## BACKTEST REPORT

Backtest #52824 · 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 with a -38.78% ROI and a severe 46.78% drawdown. A 50% win rate with only two trades provides zero statistical significance to validate the approach. The negative Sharpe ratio of -1.01 confirms that losses significantly outweighed gains during this simulation. Current data is too sparse to determine if the strategy is flawed or merely unlucky on this specific asset. The next step is to run a backtest on a broader dataset or pivot to a trend-following model before retesting.

### 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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