



Backtest #44945 · CRAI · CRAI · Zen Mean Reversion (auto)

ROI

-0.43%

Sharpe

0.10

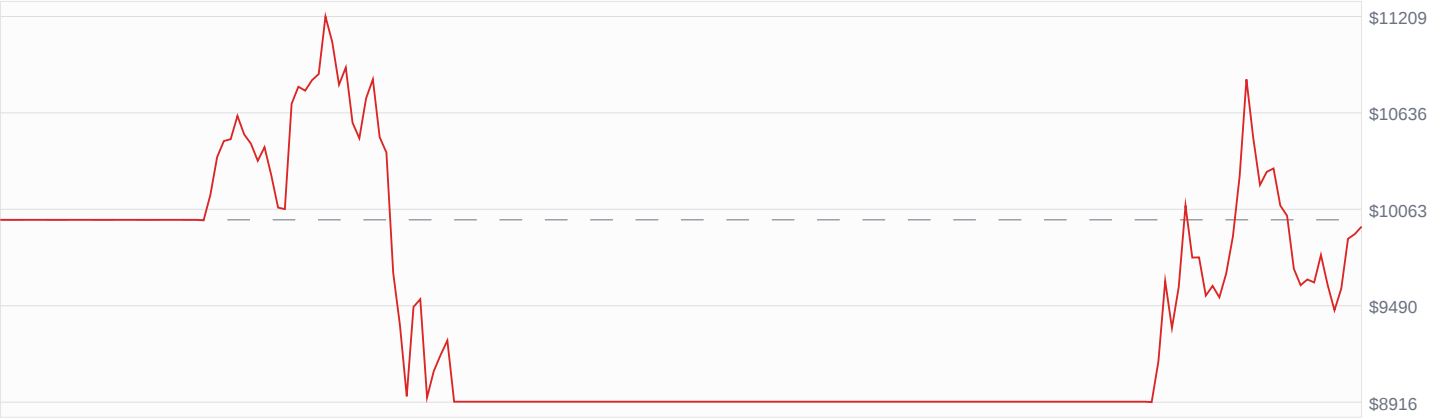
Win Rate

50.0%

Max Drawdown

-20.45%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CRAI failed to generate value, yielding a negative ROI and a Sharpe ratio of 0.10 that indicates no risk-adjusted return. With only two trades executed, the statistical sample is too small to derive meaningful conclusions about strategy efficacy. The 20.45% maximum drawdown suggests excessive volatility exposure relative to the minimal alpha captured. We must reject the current logic and run a new backtest with tighter entry filters and a higher trade frequency threshold to validate any alpha. This analysis is for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	-0.43%
Sortino Ratio	0.06
Turnover	3.78x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$9959.84