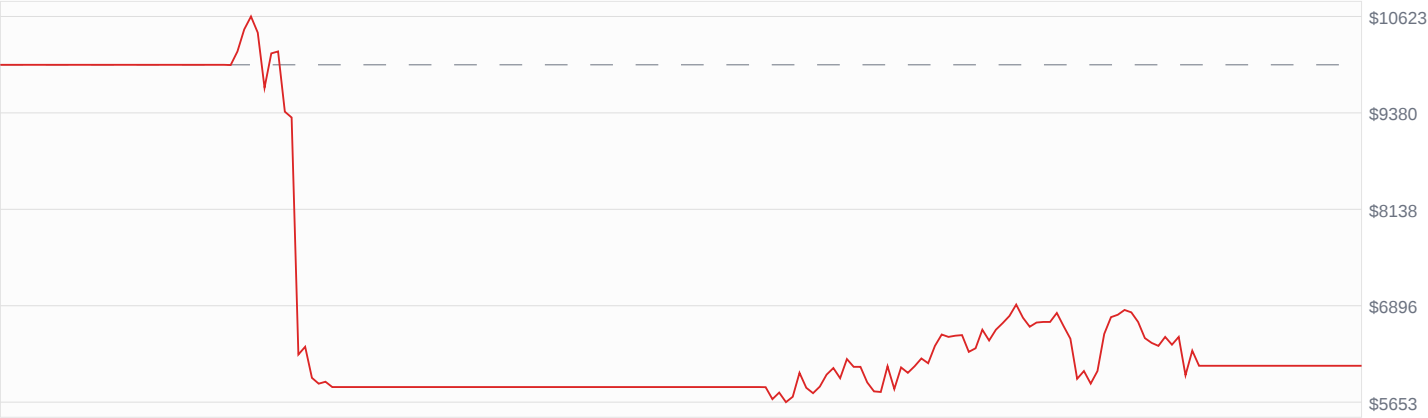




Backtest #52824 · CRMD · CRMD · Zen Mean Reversion (auto)

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

EQUITY CURVE202 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