



Backtest #55160 · CRV/USD · CRV/USD · Zen Mean Reversion (auto)

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

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CRV/USD Zen Mean Reversion backtest failed catastrophically with zero winning trades and a thirty-four percent drawdown, indicating severe overfitting to noise rather than capturing genuine reversion. Only four trades executed during the sample period provide insufficient statistical confidence to validate any signal logic, rendering the negative Sharpe ratio of one point five four meaningless for live deployment. The strategy likely entered positions at trend extremes without adequate filtering, resulting in a total capital loss of roughly three thousand dollars on the initial allocation. You must increase the minimum trade count threshold for validation and incorporate volatility-adjusted filters before testing on live markets.

ADDITIONAL METRICS

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