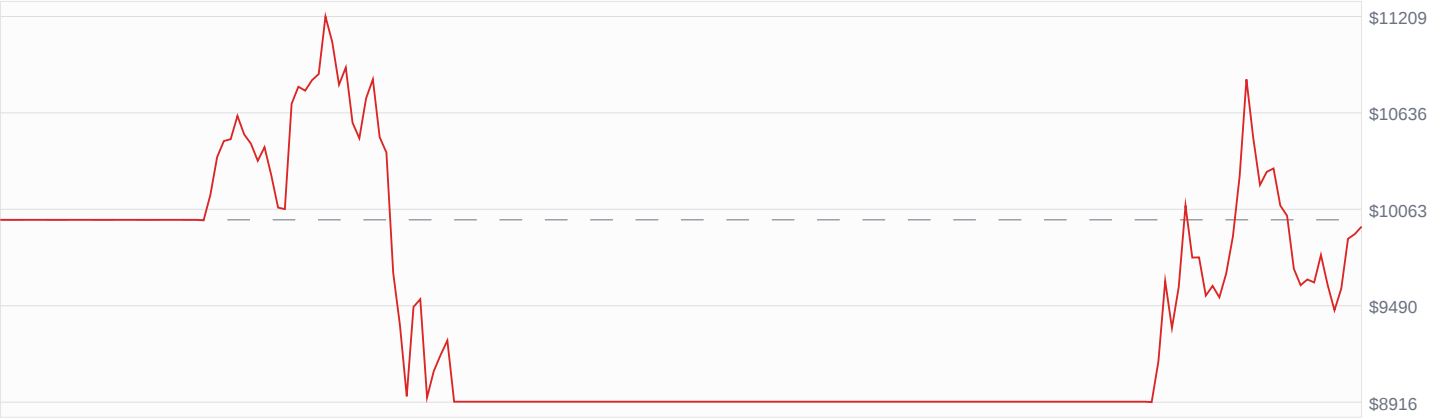




Backtest #55738 · CRAI · CRAI · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-0.43%	0.10	50.0%	-20.45%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on CRAI failed to generate alpha, delivering a negligible -0.43% ROI and a dangerously low Sharpe ratio of 0.10. With only two trades executed, the sample size is statistically insufficient to validate the approach, rendering the 50% win rate and 20.45% drawdown meaningless without further data. The strategy likely suffered from overfitting to noise rather than capturing genuine mean reversion patterns in this volatile asset. A concrete next step is to increase the lookback period for the mean calculation or switch to a higher timeframe to filter out microstructure noise. Until the sample size expands to at least fifty trades, no operational conclusion can be drawn regarding this strategy's viability.

ADDITIONAL METRICS

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