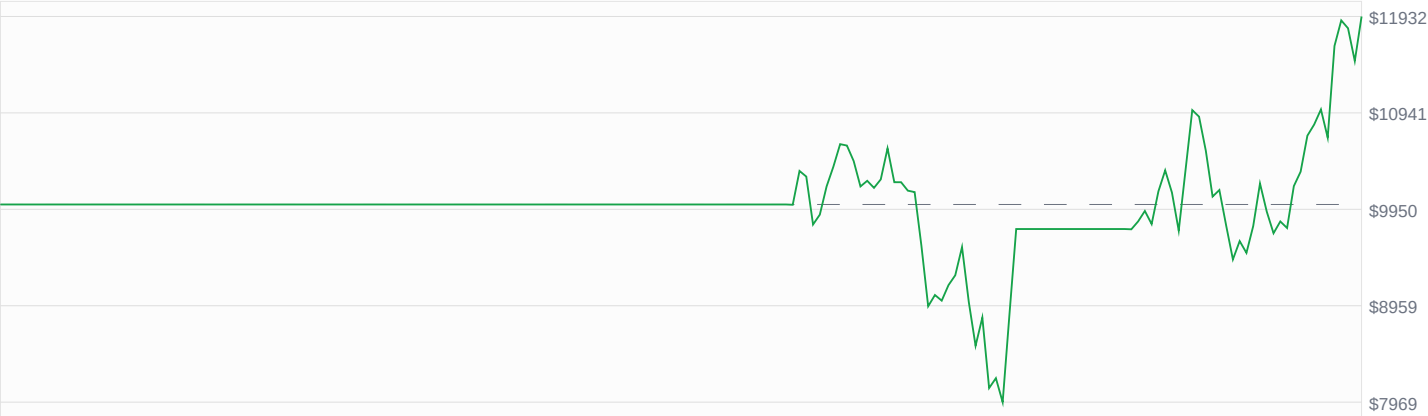




Backtest #41316 · BULL · BULL · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+19.28%	0.82	50.0%	-22.22%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on BULL generated a 19.28% return, but the 22.22% drawdown and only two trades reveal extreme fragility rather than robust alpha. A 50% win rate and Sharpe ratio of 0.82 indicate that noise is currently masking any genuine edge, making the signal statistically unreliable. With such a small sample size, the profitability could easily be a random walk artifact rather than a repeatable pattern. We must expand the backtest horizon to at least 100 trades or reject the strategy until volatility regimes stabilize. Next, run a walk-forward analysis on daily data to determine if the mean reversion logic holds across different market cycles before deployment.

ADDITIONAL METRICS

CAGR	19.28%
Sortino Ratio	0.53
Turnover	4.14x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$11932.06