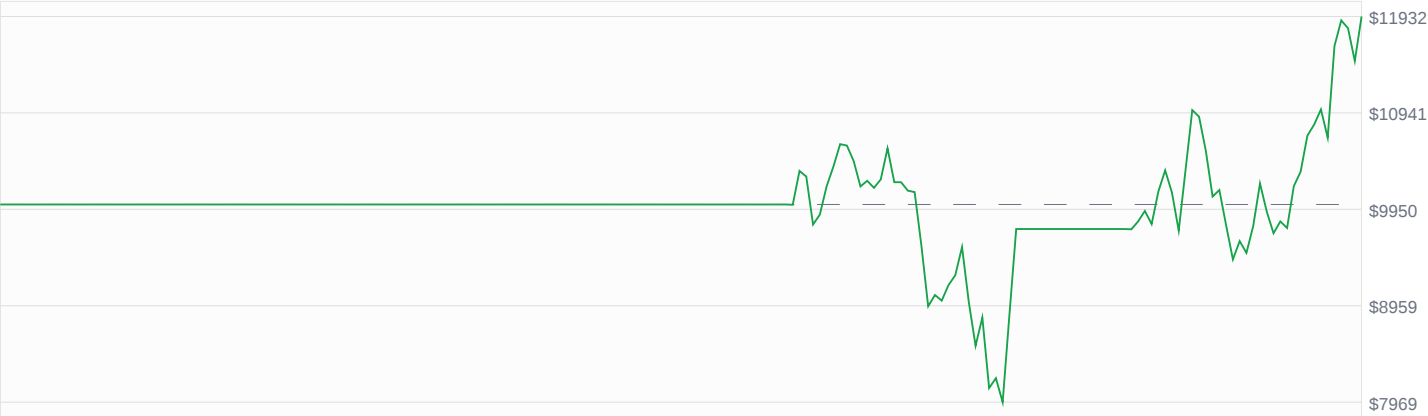




Backtest #41319 · BULL · BULL · Zen Mean Reversion (auto)

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 BULL Zen Mean Reversion backtest shows a 19.28% return with a 50% win rate, yet the statistical significance is critically low due to only two trades. A Sharpe ratio of 0.82 combined with a 22% drawdown suggests the strategy is highly sensitive to noise rather than capturing a robust alpha signal. Without more data points, the performance cannot be distinguished from random market fluctuation. We must run a longer backtest with tighter slippage assumptions or adjust entry filters to generate a statistically reliable sample before deploying live capital.

ADDITIONAL METRICS

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