



Backtest #41322 · 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 strategy delivered a 19.28% return but the 22.22% drawdown indicates poor risk management relative to gains. With only two trades, the 50% win rate and 0.82 Sharpe ratio lack statistical significance to confirm true edge. The sample size is far too small to distinguish skill from luck in this mean reversion approach. Increase the number of simulated trades to at least 100 before trusting these metrics.

ADDITIONAL METRICS

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