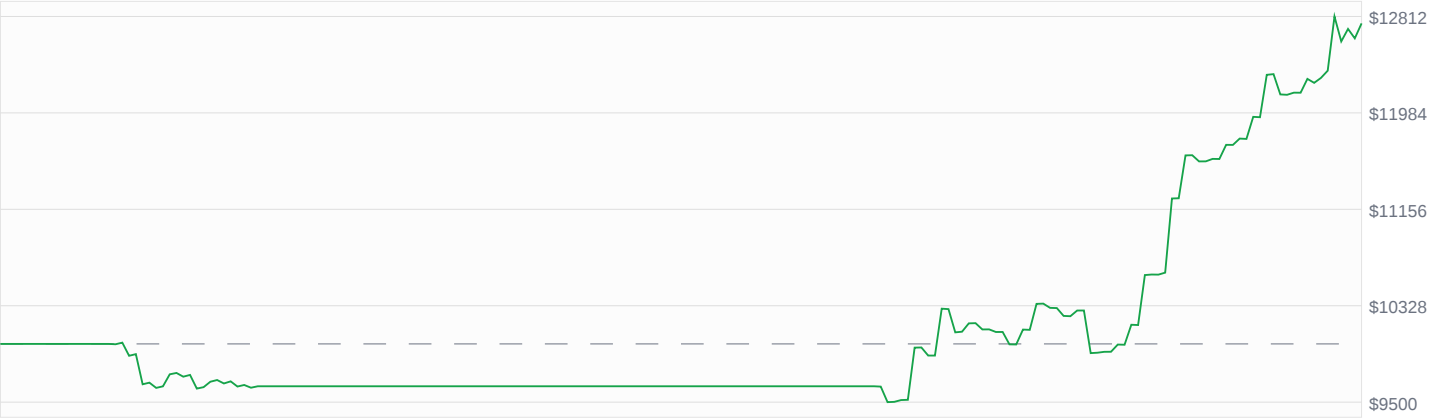




Backtest #44572 · REGN · REGN · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+27.49%	2.10	50.0%	-3.99%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The +27.49% return and 2.10 Sharpe ratio look strong, but they rest on just two trades, making the statistics meaningless. A 50% win rate with only two data points offers zero confidence in the strategy's true edge or drawdown control. The low 3.99% max drawdown is similarly unproven without a larger sample. Do not deploy this strategy live. Run a backtest on at least one hundred trades to validate the mean reversion logic.

ADDITIONAL METRICS

CAGR	27.49%
Sortino Ratio	2.06
Turnover	4.20x
Total Trades	2
Initial Capital	\$10000.00
Final Capital	\$12752.60