



Backtest #45256 · GEV · GEV · Zen Mean Reversion (auto)

ROI

+7.72%

Sharpe

0.45

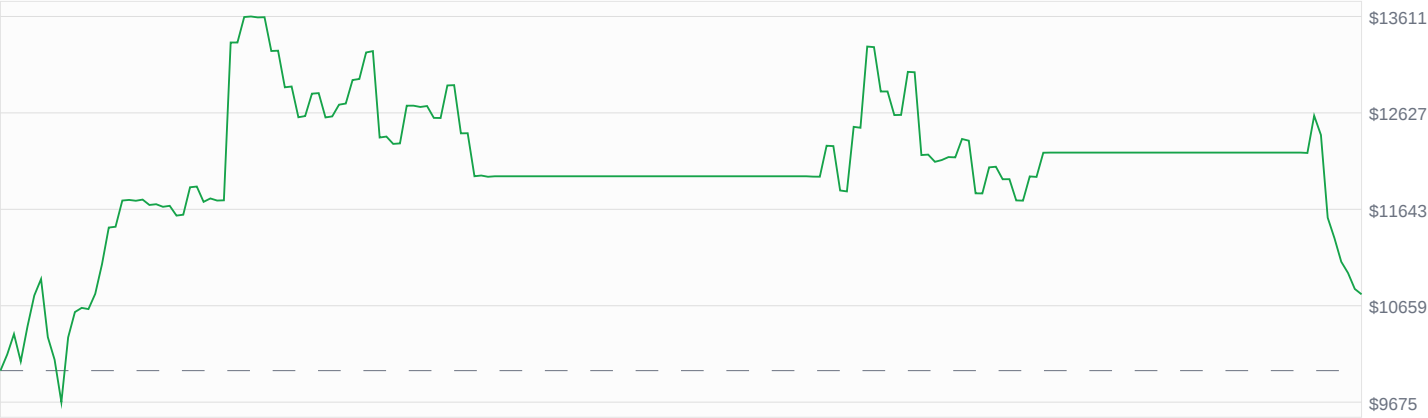
Win Rate

66.7%

Max Drawdown

-20.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 7.72% return with a 66.7% win rate, but the 0.45 Sharpe ratio indicates poor risk-adjusted performance. A 20.83% maximum drawdown is excessive relative to the modest gains, highlighting significant volatility exposure. Statistical confidence is negligible due to the tiny sample size of only three trades. This limited data prevents any reliable validation of the mean reversion logic. The immediate next step is to extend the backtesting period to include at least fifty trades for meaningful analysis.

ADDITIONAL METRICS

|                 |            |
|-----------------|------------|
| CAGR            | 7.72%      |
| Sortino Ratio   | 0.37       |
| Turnover        | 6.92x      |
| Total Trades    | 3          |
| Initial Capital | \$9997.00  |
| Final Capital   | \$10775.58 |