



Backtest #45671 · CINF · CINF · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-2.45%	-0.08	50.0%	-13.79%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed to generate alpha, yielding a negative return of 2.45% and a Sharpe ratio of 0.08. The 50 percent win rate is statistically meaningless given only four trades, leaving zero confidence in the model. A maximum drawdown of 13.79% indicates poor risk management relative to the negligible gains. The mean reversion logic likely suffered from trend momentum or low liquidity during the test period. Increase the sample size to at least fifty trades to validate signal reliability.

ADDITIONAL METRICS

CAGR	-2.45%
Sortino Ratio	-0.07
Turnover	7.87x
Total Trades	4
Initial Capital	\$9997.00
Final Capital	\$9755.36