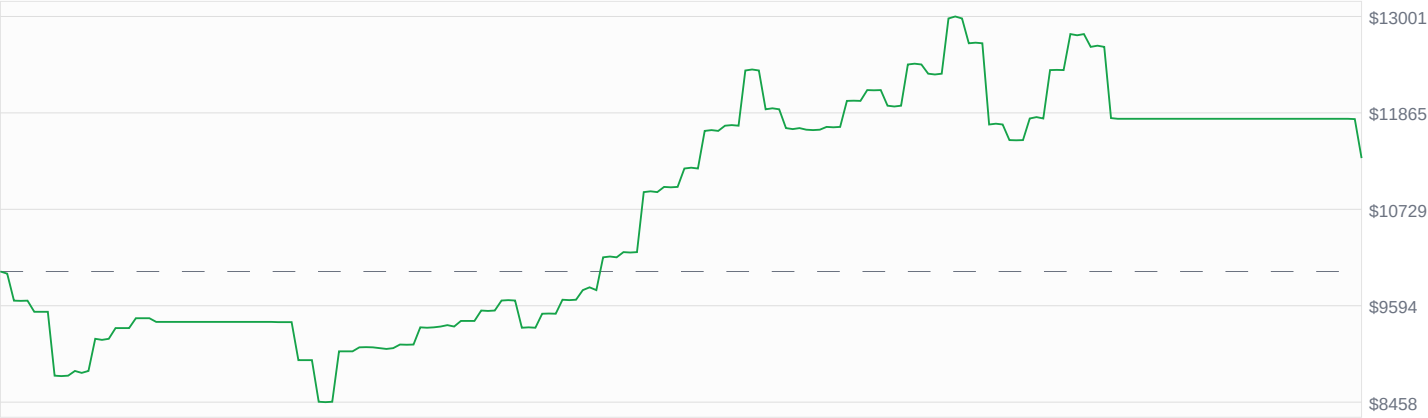




Backtest #50774 · EVER · EVER · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+13.29%	0.72	33.3%	-12.83%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVER Zen Mean Reversion backtest shows a positive ROI but lacks statistical robustness with only three total trades. A win rate of 33.3% suggests the mean reversion logic frequently fails to capture the trend in a volatile environment. A Sharpe ratio of 0.72 indicates the returns are not sufficiently risk-adjusted relative to the 12.83% maximum drawdown incurred. We cannot confirm the strategy's viability at this sample size, as the results could easily be outliers rather than a consistent alpha source. The next step is to run a longer backtest over a different market cycle to validate the mean reversion parameters.

ADDITIONAL METRICS

CAGR	13.29%
Sortino Ratio	0.61
Turnover	6.37x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11332.54