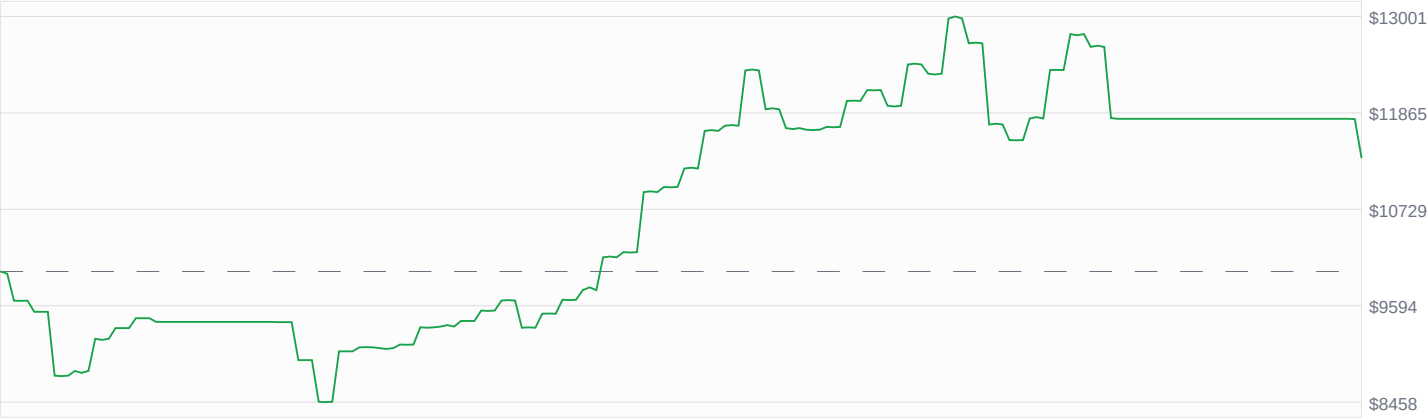




Backtest #53605 · EVER · EVER · Zen Mean Reversion (auto)

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 generated a 13.29% ROI, yet the 33.3% win rate and 0.72 Sharpe ratio indicate underwhelming statistical confidence given only three trades. A sharp 12.83% drawdown suggests the strategy fails to effectively filter false breakouts or manage volatility during minor corrections. The sample size is critically low, rendering any performance metrics statistically insignificant and prone to overfitting noise rather than capturing a robust edge. To validate the approach, re-run the simulation with a broader lookback window and adjusted stop-loss parameters to see if trade frequency improves.

ADDITIONAL METRICS

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