



Backtest #53725 · OMDA · OMDA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+31.24%	1.20	66.7%	-17.96%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on OMDA shows a 31.24% ROI but lacks statistical validity due to only three executed trades. A Sharpe ratio of 1.20 and 17.96% drawdown suggest potential, yet the sample size is insufficient to confirm robustness or generalizability across different market regimes. While the win rate of 66.7% is promising, the limited trade count prevents any reliable assessment of long-term consistency or risk parameters. We must expand the backtest horizon or adjust entry filters to generate a statistically significant dataset before deploying live capital.

ADDITIONAL METRICS

CAGR	31.24%
Sortino Ratio	1.07
Turnover	6.71x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13127.88