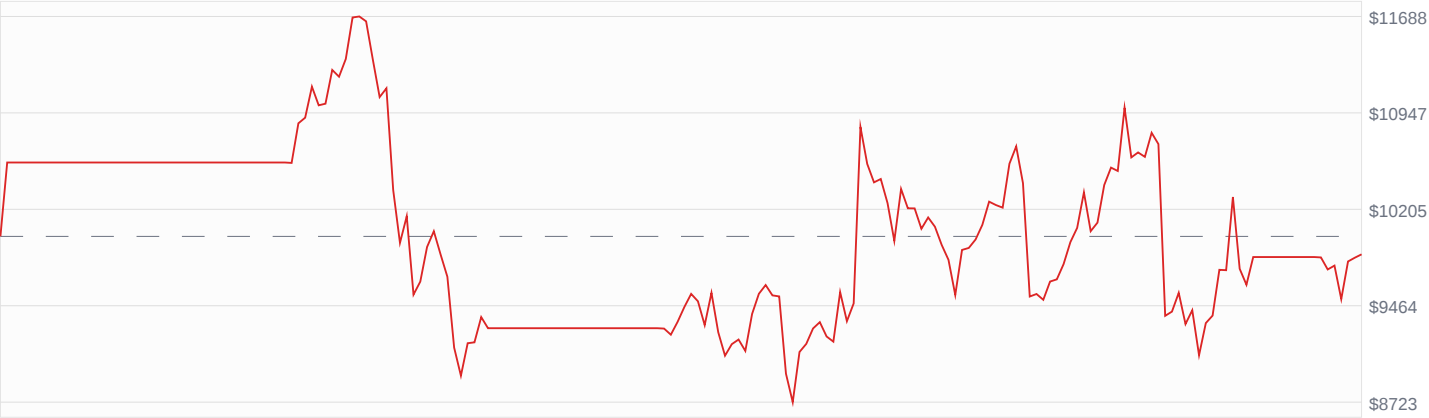




Backtest #54967 · CVSA · CVSA · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
-1.44%	0.14	80.0%	-25.37%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The CVSA Zen Mean Reversion test shows high win rate but low statistical confidence due to only five trades, yielding a negative ROI and sharp drawdown. While 80% of signals were profitable, the 25.37% peak loss indicates extreme tail risk in a volatile environment. The weak Sharpe ratio of 0.14 suggests the strategy lacks consistent risk-adjusted returns under current conditions. Expanding the sample size with more recent data is essential before deployment.

ADDITIONAL METRICS

CAGR	-1.44%
Sortino Ratio	0.10
Turnover	9.87x
Total Trades	5
Initial Capital	\$9997.00
Final Capital	\$9859.05