



Backtest #55443 · FISI · FISI · Zen Mean Reversion (auto)

ROI	Sharpe	Win Rate	Max Drawdown
+22.31%	1.21	100.0%	-16.28%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The Zen Mean Reversion strategy on FISI generated a nominal +22.31% return with a perfect 100% win rate, but this result is statistically meaningless given only two trades. Such a small sample size creates a false sense of security, as the 16.28% drawdown reveals a lack of risk management in extreme market moves. While the Sharpe ratio of 1.21 looks attractive, it is inflated by the insufficient trade history and cannot be trusted for live deployment. The strategy needs significantly more backtesting data across different market regimes before any capital allocation is considered.

ADDITIONAL METRICS

CAGR	22.31%
Sortino Ratio	1.28
Turnover	4.33x
Total Trades	2
Initial Capital	\$9997.00
Final Capital	\$12234.63