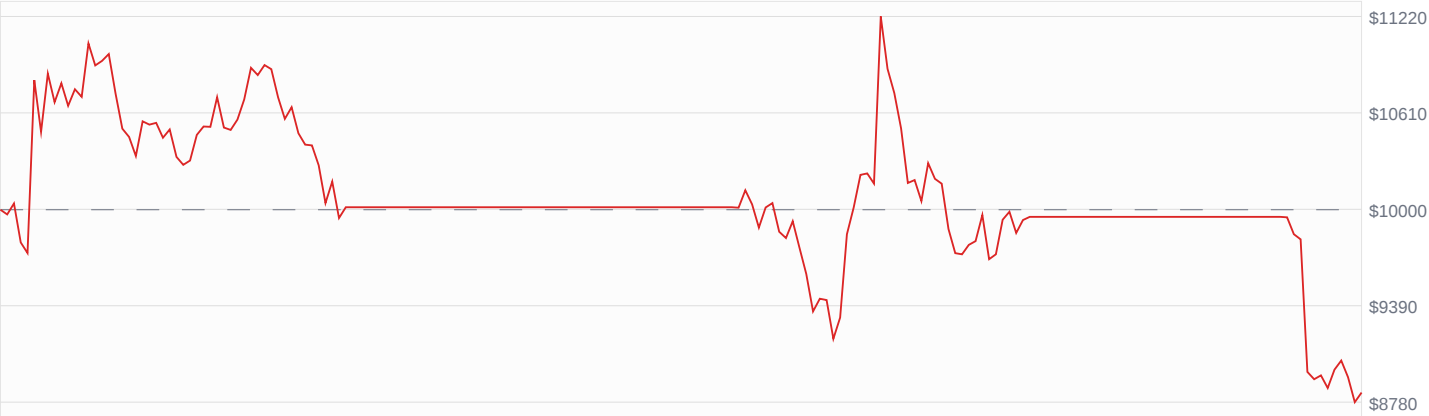




Backtest #29081 · META · Zen Mean Reversion

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy failed, delivering an -11.62% ROI and -0.45 Sharpe, signaling structural inefficiency. With only three trades, the 33.3% win rate lacks statistical power to validate the mean reversion logic. A 21.75% drawdown is excessive for such low frequency, suggesting poor risk management or timing. The sample size is too small to distinguish alpha from random variance, making the results unreliable. Next, backtest with at least 100 trades to establish confidence before any further optimization.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31