



Backtest #40259 · CASS · CASS · Zen Mean Reversion (auto)

ROI

+14.30%

Sharpe

1.16

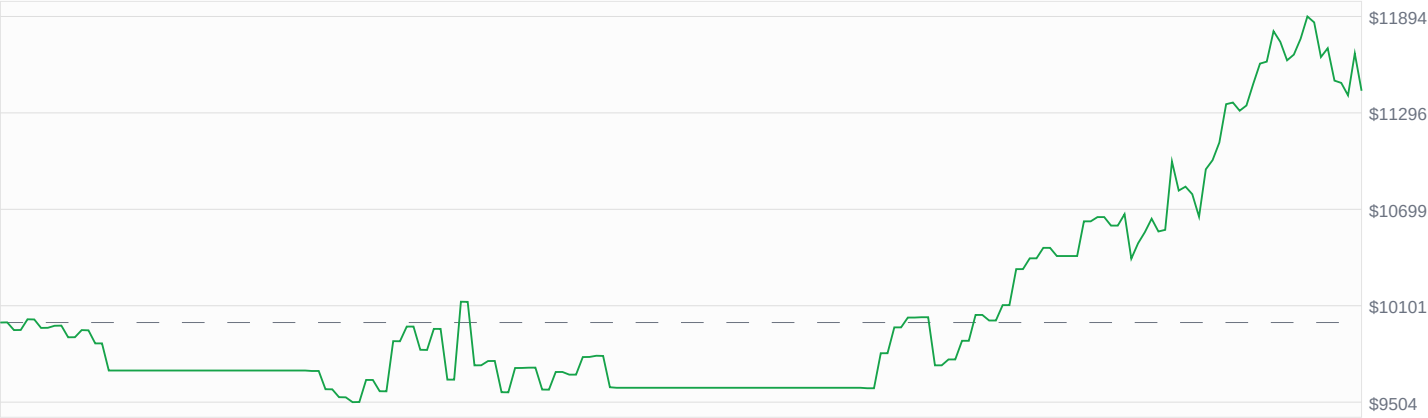
Win Rate

33.3%

Max Drawdown

-4.72%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy generated a 14.30% ROI with a 1.16 Sharpe ratio, but the 33.3% win rate relies heavily on a few outsized winners to offset frequent losses. With only three total trades, the sample size is statistically insignificant, meaning the results likely reflect luck rather than a robust edge. The 4.72% max drawdown is manageable, yet the low win rate suggests the mean reversion signals are often premature or noisy for this asset. This setup lacks the statistical power to confirm reliability, as three trades provide almost no confidence in future performance. The immediate next step is to run a longer backtest period with at least 100 trades to establish a meaningful statistical baseline before considering any deployment.

ADDITIONAL METRICS

CAGR	14.30%
Sortino Ratio	0.97
Turnover	6.00x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11433.41